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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 14/11/2017

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33 On 01/02/2018 Bond Future			11.51909	74.15455	11.53596	74.06075			0.00	0	9,466
ES33 On 03/05/2018 Bond Future			11.64548	71.74285	11.66305	71.64688			0.00	0	0
ES33 On 02/08/2018 Bond Future			11.77034	73.10360	11.78832	73.00710			0.00	0	0
Total ES33 Future									0.00	0	9,466
ES33 On 01/02/2018 Bond Future	11.00	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 01/02/2018 Bond Future	11.00	Put			3,073.51000	3.07351	2,979,710		0.00	0	0
ES33 On 01/02/2018 Bond Future	11.01	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 01/02/2018 Bond Future	11.01	Put			3,014.36000	3.01436	2,920,560		0.00	0	0
ES33 On 01/02/2018 Bond Future	10.99	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 01/02/2018 Bond Future	10.99	Put			3,132.74000	3.13274	3,038,940		0.00	0	0
ES33 On 03/05/2018 Bond Future	11.22	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 03/05/2018 Bond Future	11.22	Put			2,481.14000	2.48114	2,385,170		0.00	0	0
ES33 On 03/05/2018 Bond Future	11.20	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 03/05/2018 Bond Future	11.20	Put			2,596.21000	2.59621	2,500,240		0.00	0	0
ES33 On 03/05/2018 Bond Future	11.21	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 03/05/2018 Bond Future	11.21	Put			2,538.64000	2.53864	2,442,670		0.00	0	0
ES33 On 02/08/2018 Bond Future	11.15	Put			3,551.67000	3.55167	3,455,170		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	02/08/2018	Bond Future	11.16	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	02/08/2018	Bond Future	11.16	Put			3,493.98000	3.49398	3,397,480		0.00	0	0
ES33	On	02/08/2018	Bond Future	11.14	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	02/08/2018	Bond Future	11.14	Put			3,609.42000	3.60942	3,512,920		0.00	0	0
ES33	On	02/08/2018	Bond Future	11.15	Call			0.00000	0.00000	0,000		0.00	0	0
Total ES33 Option												0.00	0	0
Total For ES33												0.00	0	9,466
ES42	On	01/02/2018	Bond Future			11.74013	76.54254	11.74145	76.53439			0.00	0	7,957
ES42	On	03/05/2018	Bond Future			11.86808	73.70549	11.86952	73.69677			0.00	0	0
ES42	On	02/08/2018	Bond Future			11.99223	75.10346	11.99351	75.09584			0.00	0	0
Total ES42 Future												0.00	0	7,957
Total For ES42												0.00	0	7,957
I2025	On	01/02/2018	Bond Future			129.52585	129.52585	129.53898	129.53898			0.00	0	1,070
I2025	On	03/05/2018	Bond Future			131.94886	131.94886	131.96173	131.96173			0.00	0	0
I2025	On	02/08/2018	Bond Future			134.43879	134.43879	134.45292	134.45292			0.00	0	0
Total I2025 Future												0.00	0	1,070
I2025	On	01/02/2018	Bond Future	133.89	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	01/02/2018	Bond Future	133.89	Put			4,351.02000	4.35102	4,364,150		0.00	0	0
I2025	On	01/02/2018	Bond Future	133.90	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	01/02/2018	Bond Future	133.90	Put			4,361.02000	4.36102	4,374,150		0.00	0	0
I2025	On	01/02/2018	Bond Future	133.88	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	01/02/2018	Bond Future	133.88	Put			4,341.02000	4.34102	4,354,150		0.00	0	0
I2025	On	03/05/2018	Bond Future	133.20	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	03/05/2018	Bond Future	133.20	Put			1,238.27000	1.23827	1,251,140		0.00	0	0
I2025	On	03/05/2018	Bond Future	133.21	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	03/05/2018	Bond Future	133.21	Put			1,248.27000	1.24827	1,261,140		0.00	0	0
I2025	On	03/05/2018	Bond Future	133.22	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	03/05/2018	Bond Future	133.22	Put			1,258.27000	1.25827	1,271,140		0.00	0	0
I2025	On	02/08/2018	Bond Future	136.66	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	02/08/2018	Bond Future	136.66	Put			2,207.08000	2.20708	2,221,210		0.00	0	0
I2025	On	02/08/2018	Bond Future	136.67	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	02/08/2018	Bond Future	136.67	Put			2,217.08000	2.21708	2,231,210		0.00	0	0
I2025	On	02/08/2018	Bond Future	136.65	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	02/08/2018	Bond Future	136.65	Put			2,197.08000	2.19708	2,211,210		0.00	0	0
Total I2025 Option												0.00	0	0
Total For I2025												0.00	0	1,070
I2029	On	01/02/2018	Bond Future			99.30566	99.30566	99.41527	99.41527			0.00	0	1,370
I2029	On	03/05/2018	Bond Future			100.14528	100.14528	100.25657	100.25657			0.00	0	0
I2029	On	02/08/2018	Bond Future			102.06891	102.06891	102.18300	102.18300			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total I2029 Future												0.00	0	1,370
Total For I2029												0.00	0	1,370
I2033	On	01/02/2018	Bond Future			103.06621	103.06621	103.07608	103.07608			0.00	0	5,283
I2033	On	03/05/2018	Bond Future			103.90568	103.90568	103.91527	103.91527			0.00	0	0
I2033	On	02/08/2018	Bond Future			105.90157	105.90157	105.91207	105.91207			0.00	0	0
Total I2033 Future												0.00	0	5,283
I2033	On	01/02/2018	Bond Future	109.65	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	01/02/2018	Bond Future	109.65	Put			6,573.92000	6.57392	6,583,790		0.00	0	0
I2033	On	01/02/2018	Bond Future	109.66	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	01/02/2018	Bond Future	109.66	Put			6,583.92000	6.58392	6,593,790		0.00	0	0
I2033	On	01/02/2018	Bond Future	109.64	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	01/02/2018	Bond Future	109.64	Put			6,563.92000	6.56392	6,573,790		0.00	0	0
I2033	On	03/05/2018	Bond Future	107.70	Put			3,784.73000	3.78473	3,794,320		0.00	0	0
I2033	On	03/05/2018	Bond Future	107.71	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	03/05/2018	Bond Future	107.71	Put			3,794.73000	3.79473	3,804,320		0.00	0	0
I2033	On	03/05/2018	Bond Future	107.69	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	03/05/2018	Bond Future	107.69	Put			3,774.73000	3.77473	3,784,320		0.00	0	0
I2033	On	03/05/2018	Bond Future	107.70	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	02/08/2018	Bond Future	109.93	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	02/08/2018	Bond Future	109.93	Put			4,017.93000	4.01793	4,028,430		0.00	0	0
I2033	On	02/08/2018	Bond Future	109.94	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	02/08/2018	Bond Future	109.94	Put			4,027.93000	4.02793	4,038,430		0.00	0	0
I2033	On	02/08/2018	Bond Future	109.92	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	02/08/2018	Bond Future	109.92	Put			4,007.93000	4.00793	4,018,430		0.00	0	0
Total I2033 Option												0.00	0	0
Total For I2033												0.00	0	5,283
I2038	On	01/02/2018	Bond Future			124.95622	124.95622	124.96848	124.96848			0.00	0	18,785
I2038	On	03/05/2018	Bond Future			127.29378	127.29378	127.30586	127.30586			0.00	0	0
I2038	On	02/08/2018	Bond Future			129.68877	129.68877	129.70198	129.70198			0.00	0	0
Total I2038 Future												0.00	0	18,785
I2038	On	01/02/2018	Bond Future	136.94	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	01/02/2018	Bond Future	136.94	Put			11,971.52000	11.97152	11,983,780		0.00	0	0
I2038	On	01/02/2018	Bond Future	136.95	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	01/02/2018	Bond Future	136.95	Put			11,981.52000	11.98152	11,993,780		0.00	0	0
I2038	On	01/02/2018	Bond Future	136.93	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	01/02/2018	Bond Future	136.93	Put			11,961.52000	11.96152	11,973,780		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.28	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.28	Put			4,974.14000	4.97414	4,986,220		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.29	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.29	Put			4,984.14000	4.98414	4,996,220		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2038	On	03/05/2018	Bond Future	132.27	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.27	Put			4,964.14000	4.96414	4,976,220		0.00	0	0
I2038	On	02/08/2018	Bond Future	134.54	Put			4,838.02000	4.83802	4,851,230		0.00	0	0
I2038	On	02/08/2018	Bond Future	134.55	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	02/08/2018	Bond Future	134.55	Put			4,848.02000	4.84802	4,861,230		0.00	0	0
I2038	On	02/08/2018	Bond Future	134.53	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	02/08/2018	Bond Future	134.53	Put			4,828.02000	4.82802	4,841,230		0.00	0	0
I2038	On	02/08/2018	Bond Future	134.54	Call			0.00000	0.00000	0,000		0.00	0	0
Total I2038 Option												0.00	0	0
Total For I2038												0.00	0	18,785
I2046	On	01/02/2018	Bond Future			120.39046	120.39046	121.12187	121.12187			18,058,569.00	150	21,177
I2046	On	03/05/2018	Bond Future			121.04274	121.04274	121.78735	121.78735			0.00	0	0
I2046	On	02/08/2018	Bond Future			123.36785	123.36785	124.12762	124.12762			0.00	0	0
Total I2046 Future												18,058,569.00	150	21,177
I2046	On	01/02/2018	Bond Future	132.90	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	01/02/2018	Bond Future	132.90	Put			11,778.13000	11.77813	12,509,540		0.00	0	0
I2046	On	01/02/2018	Bond Future	132.91	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	01/02/2018	Bond Future	132.91	Put			11,788.13000	11.78813	12,519,540		0.00	0	0
I2046	On	01/02/2018	Bond Future	132.92	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	01/02/2018	Bond Future	132.92	Put			11,798.13000	11.79813	12,529,540		0.00	0	0
I2046	On	03/05/2018	Bond Future	127.94	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	03/05/2018	Bond Future	127.94	Put			6,152.65000	6.15265	6,897,260		0.00	0	0
I2046	On	03/05/2018	Bond Future	127.95	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	03/05/2018	Bond Future	127.95	Put			6,162.65000	6.16265	6,907,260		0.00	0	0
I2046	On	03/05/2018	Bond Future	127.93	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	03/05/2018	Bond Future	127.93	Put			6,142.65000	6.14265	6,887,260		0.00	0	0
I2046	On	02/08/2018	Bond Future	128.78	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	02/08/2018	Bond Future	128.78	Put			4,652.38000	4.65238	5,412,150		0.00	0	0
I2046	On	02/08/2018	Bond Future	128.79	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	02/08/2018	Bond Future	128.79	Put			4,662.38000	4.66238	5,422,150		0.00	0	0
I2046	On	02/08/2018	Bond Future	128.77	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	02/08/2018	Bond Future	128.77	Put			4,642.38000	4.64238	5,402,150		0.00	0	0
Total I2046 Option												0.00	0	0
Total For I2046												18,058,569.00	150	21,177
I2050	On	01/02/2018	Bond Future			126.80038	126.80038	126.81261	126.81261			507,201.52	4	23,955
I2050	On	03/05/2018	Bond Future			129.17251	129.17251	129.18453	129.18453			0.00	0	0
I2050	On	02/08/2018	Bond Future			129.92034	129.92034	129.93355	129.93355			0.00	0	0
Total I2050 Future												507,201.52	4	23,955
I2050	On	01/02/2018	Bond Future	140.24	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	01/02/2018	Bond Future	140.24	Put			13,427.39000	13.42739	13,439,620		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2050	On	01/02/2018	Bond Future	140.25	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	01/02/2018	Bond Future	140.25	Put			13,437.39000	13.43739	13,449,620		0.00	0	0
I2050	On	01/02/2018	Bond Future	140.23	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	01/02/2018	Bond Future	140.23	Put			13,417.39000	13.41739	13,429,620		0.00	0	0
I2050	On	03/05/2018	Bond Future	135.62	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	03/05/2018	Bond Future	135.62	Put			6,435.47000	6.43547	6,447,490		0.00	0	0
I2050	On	03/05/2018	Bond Future	135.63	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	03/05/2018	Bond Future	135.63	Put			6,445.47000	6.44547	6,457,490		0.00	0	0
I2050	On	03/05/2018	Bond Future	135.61	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	03/05/2018	Bond Future	135.61	Put			6,425.47000	6.42547	6,437,490		0.00	0	0
I2050	On	02/08/2018	Bond Future	137.53	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	02/08/2018	Bond Future	137.53	Put			7,596.45000	7.59645	7,609,660		0.00	0	0
I2050	On	02/08/2018	Bond Future	137.54	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	02/08/2018	Bond Future	137.54	Put			7,606.45000	7.60645	7,619,660		0.00	0	0
I2050	On	02/08/2018	Bond Future	137.52	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	02/08/2018	Bond Future	137.52	Put			7,586.45000	7.58645	7,599,660		0.00	0	0
Total I2050 Option												0.00	0	0
Total For I2050												507,201.52	4	23,955
R186	On	01/02/2018	Bond Future			9.52606	107.07832	9.54775	106.94556		8.08	275,512,517.36	2,573	100,022
R186	On	03/05/2018	Bond Future			9.61424	109.07067	9.63702	108.93481		8.01	0.00	0	0
Total R186 Future												275,512,517.36	2,573	100,022
R186	On	01/02/2018	Bond Future	9.25	Put			2,711.86000	2.71186	2,614,710	8.08	0.00	0	775
R186	On	01/02/2018	Bond Future	8.50	Put			6,756.00000	6.75600	6,627,500	7.79	0.00	0	0
R186	On	01/02/2018	Bond Future	8.50	Call			80.96000	0.08096	85,220	7.79	0.00	0	1,460
R186	On	01/02/2018	Bond Future	7.75	Call			2.17000	0.00217	2,290	7.70	0.00	0	1,460
R186	On	01/02/2018	Bond Future	9.00	Call			451.93000	0.45193	472,460	7.98	0.00	0	0
R186	On	01/02/2018	Bond Future	9.00	Put			3,873.80000	3.87380	3,761,570	7.98	0.00	0	6,200
R186	On	01/02/2018	Bond Future	8.75	Call			206.65000	0.20665	216,850	7.89	0.00	0	0
R186	On	01/02/2018	Bond Future	8.75	Put			5,239.28000	5.23928	5,116,720	7.89	0.00	0	775
R186	On	01/02/2018	Bond Future	9.25	Call			869.79000	0.86979	905,400	8.08	0.00	0	0
R186	On	01/02/2018	Bond Future	8.97	Put			4,027.90000	4.02790	3,914,170	7.97	0.00	0	0
R186	On	01/02/2018	Bond Future	8.98	Call			426.67000	0.42667	446,190	7.97	0.00	0	0
R186	On	01/02/2018	Bond Future	8.98	Put			3,976.25000	3.97625	3,863,010	7.97	0.00	0	0
R186	On	01/02/2018	Bond Future	8.96	Call			402.48000	0.40248	421,030	7.97	0.00	0	0
R186	On	01/02/2018	Bond Future	8.96	Put			4,079.98000	4.07998	3,965,770	7.97	0.00	0	0
R186	On	01/02/2018	Bond Future	7.75	Put			11,801.44000	11.80144	11,668,800	7.70	0.00	0	0
R186	On	01/02/2018	Bond Future	8.97	Call			414.38000	0.41438	433,410	7.97	0.00	0	0
R186	On	03/05/2018	Bond Future	8.93	Call			827.52000	0.82752	855,650	7.90	0.00	0	0
R186	On	03/05/2018	Bond Future	8.93	Put			5,154.94000	5.15494	5,047,210	7.90	0.00	0	0
R186	On	03/05/2018	Bond Future	8.91	Call			797.70000	0.79770	825,010	7.89	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	03/05/2018	Bond Future	8.91	Put			5,250.94000	5.25094	5,142,390	7.89	0.00	0	0
R186	On	03/05/2018	Bond Future	8.92	Call			812.39000	0.81239	840,110	7.89	0.00	0	0
R186	On	03/05/2018	Bond Future	8.92	Put			5,202.70000	5.20270	5,094,560	7.89	0.00	0	0
Total R186 Option												0.00	0	10,670
Total For R186												275,512,517.36	2,573	110,692
R197	On	01/02/2018	Bond Future			296.55605	296.55605	296.58695	296.58695			0.00	0	2,350
R197	On	03/05/2018	Bond Future			302.10361	302.10361	302.13397	302.13397			0.00	0	0
Total R197 Future												0.00	0	2,350
R197	On	01/02/2018	Bond Future	301.66	Put			5,073.05000	5.07305	5,103,950		0.00	0	0
R197	On	01/02/2018	Bond Future	301.67	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	01/02/2018	Bond Future	301.67	Put			5,083.05000	5.08305	5,113,950		0.00	0	0
R197	On	01/02/2018	Bond Future	301.68	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	01/02/2018	Bond Future	301.68	Put			5,093.05000	5.09305	5,123,950		0.00	0	0
R197	On	01/02/2018	Bond Future	301.66	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	03/05/2018	Bond Future	304.45	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	03/05/2018	Bond Future	304.45	Put			2,316.03000	2.31603	2,346,390		0.00	0	0
R197	On	03/05/2018	Bond Future	304.46	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	03/05/2018	Bond Future	304.46	Put			2,326.03000	2.32603	2,356,390		0.00	0	0
R197	On	03/05/2018	Bond Future	304.44	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	03/05/2018	Bond Future	304.44	Put			2,306.03000	2.30603	2,336,390		0.00	0	0
Total R197 Option												0.00	0	0
Total For R197												0.00	0	2,350
R202	On	01/02/2018	Bond Future			236.41595	236.41595	236.43920	236.43920		4.66	23,641,595.00	100	22,186
R202	On	03/05/2018	Bond Future			240.83830	240.83830	240.86121	240.86121		4.60	0.00	0	0
Total R202 Future												23,641,595.00	100	22,186
R202	On	01/02/2018	Bond Future	249.07	Call			25.59000	0.02559	24,130	4.99	0.00	0	0
R202	On	01/02/2018	Bond Future	249.07	Put			12,656.39000	12.65639	12,678,180	4.99	0.00	0	0
R202	On	01/02/2018	Bond Future	249.08	Call			25.47000	0.02547	24,010	4.99	0.00	0	0
R202	On	01/02/2018	Bond Future	249.08	Put			12,666.27000	12.66627	12,688,060	4.99	0.00	0	0
R202	On	01/02/2018	Bond Future	249.06	Call			25.72000	0.02572	24,250	4.99	0.00	0	0
R202	On	01/02/2018	Bond Future	249.06	Put			12,646.52000	12.64652	12,668,300	4.99	0.00	0	0
R202	On	03/05/2018	Bond Future	247.48	Put			7,593.54000	7.59354	7,604,640	4.91	0.00	0	0
R202	On	03/05/2018	Bond Future	247.49	Call			972.70000	0.97270	960,900	4.91	0.00	0	0
R202	On	03/05/2018	Bond Future	247.49	Put			7,601.49000	7.60149	7,612,600	4.91	0.00	0	0
R202	On	03/05/2018	Bond Future	247.47	Call			976.80000	0.97680	964,980	4.91	0.00	0	0
R202	On	03/05/2018	Bond Future	247.47	Put			7,585.59000	7.58559	7,596,680	4.91	0.00	0	0
R202	On	03/05/2018	Bond Future	247.48	Call			974.75000	0.97475	962,940	4.91	0.00	0	0
Total R202 Option												0.00	0	0
Total For R202												23,641,595.00	100	22,186

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2023	On	01/02/2018	Bond Future			8.83482	99.04384	8.86204	98.93765		4.91	0.00	0	61,360
R2023	On	03/05/2018	Bond Future			8.91416	96.95701	8.94327	96.84819		4.91	0.00	0	0
Total R2023 Future												0.00	0	61,360
R2023	On	01/02/2018	Bond Future	8.33	Call			218.83000	0.21883	234,830	4.86	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.33	Put			2,320.84000	2.32084	2,230,650	4.86	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.31	Call			204.59000	0.20459	219,710	4.86	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.31	Put			2,386.72000	2.38672	2,295,650	4.86	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.32	Call			211.68000	0.21168	227,240	4.86	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.32	Put			2,353.74000	2.35374	2,263,110	4.86	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.28	Call			396.14000	0.39614	417,940	4.78	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.28	Put			2,913.60000	2.91360	2,826,580	4.78	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.29	Call			404.96000	0.40496	427,140	4.78	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.29	Put			2,883.87000	2.88387	2,797,230	4.78	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.27	Call			387.66000	0.38766	409,090	4.78	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.27	Put			2,943.69000	2.94369	2,856,300	4.78	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												0.00	0	61,360
R2030	On	01/02/2018	Bond Future			9.97822	86.47661	9.99457	86.37470			71,775,586.30	830	63,187
R2030	On	03/05/2018	Bond Future			10.06498	88.08553	10.08202	87.98119			0.00	0	0
R2030	On	02/08/2018	Bond Future			10.15210	85.75047	10.16953	85.64571			0.00	0	0
Total R2030 Future												71,775,586.30	830	63,187
R2030	On	01/02/2018	Bond Future	9.38	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	01/02/2018	Bond Future	9.38	Put			3,947.52000	3.94752	3,845,610		0.00	0	0
R2030	On	01/02/2018	Bond Future	9.39	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	01/02/2018	Bond Future	9.39	Put			3,881.32000	3.88132	3,779,410		0.00	0	0
R2030	On	01/02/2018	Bond Future	9.37	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	01/02/2018	Bond Future	9.37	Put			4,013.78000	4.01378	3,911,870		0.00	0	0
R2030	On	03/05/2018	Bond Future	9.51	Put			3,599.75000	3.59975	3,495,410		0.00	0	0
R2030	On	03/05/2018	Bond Future	9.49	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	03/05/2018	Bond Future	9.49	Put			3,729.32000	3.72932	3,624,980		0.00	0	0
R2030	On	03/05/2018	Bond Future	9.50	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	03/05/2018	Bond Future	9.50	Put			3,664.50000	3.66450	3,560,160		0.00	0	0
R2030	On	03/05/2018	Bond Future	9.51	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	02/08/2018	Bond Future	9.46	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	02/08/2018	Bond Future	9.46	Put			4,410.30000	4.41030	4,305,540		0.00	0	0
R2030	On	02/08/2018	Bond Future	9.47	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	02/08/2018	Bond Future	9.47	Put			4,346.01000	4.34601	4,241,250		0.00	0	0
R2030	On	02/08/2018	Bond Future	9.45	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	02/08/2018	Bond Future	9.45	Put			4,474.64000	4.47464	4,369,880		0.00	0	0
Total R2030 Option												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R2030									71,775,586.30	830	63,187
R2032 On 01/02/2018 Bond Future			10.16558	88.69341	10.19225	88.51643		11.38	177,386.82	2	42,479
R2032 On 03/05/2018 Bond Future			10.25083	86.18663	10.27852	86.00585		11.93	0.00	0	0
R2032 On 02/08/2018 Bond Future			10.33347	87.82138	10.36191	87.63862		11.91	0.00	0	0
Total R2032 Future									177,386.82	2	42,479
R2032 On 01/02/2018 Bond Future	9.56	Call			462.47000	0.46247	488,400	11.17	0.00	0	0
R2032 On 01/02/2018 Bond Future	9.56	Put			4,803.83000	4.80383	4,652,780	11.17	0.00	0	0
R2032 On 01/02/2018 Bond Future	9.57	Call			475.47000	0.47547	502,030	11.17	0.00	0	0
R2032 On 01/02/2018 Bond Future	9.57	Put			4,745.73000	4.74573	4,595,310	11.17	0.00	0	0
R2032 On 01/02/2018 Bond Future	9.55	Call			449.73000	0.44973	475,040	11.16	0.00	0	0
R2032 On 01/02/2018 Bond Future	9.55	Put			4,862.27000	4.86227	4,710,600	11.16	0.00	0	0
R2032 On 01/02/2018 Bond Future	9.20	Put			7,103.77000	7.10377	6,936,220	11.00	0.00	0	0
R2032 On 01/02/2018 Bond Future	9.20	Call			148.65000	0.14865	158,080	11.00	0.00	0	7,500
R2032 On 01/02/2018 Bond Future	9.45	Put			5,465.32000	5.46532	5,308,010	11.12	0.00	0	0
R2032 On 01/02/2018 Bond Future	9.45	Call			336.58000	0.33658	356,250	11.12	0.00	0	750
R2032 On 01/02/2018 Bond Future	9.40	Put			5,778.84000	5.77884	5,619,050	11.09	0.00	0	0
R2032 On 01/02/2018 Bond Future	9.40	Call			288.95000	0.28895	306,140	11.09	0.00	0	6,800
R2032 On 01/02/2018 Bond Future	9.30	Put			6,427.92000	6.42792	6,263,840	11.04	0.00	0	0
R2032 On 01/02/2018 Bond Future	9.30	Call			209.57000	0.20957	222,470	11.04	0.00	0	7,800
R2032 On 03/05/2018 Bond Future	9.70	Call			1,296.25000	1.29625	1,345,060	11.78	0.00	0	0
R2032 On 03/05/2018 Bond Future	9.70	Put			5,190.72000	5.19072	5,058,750	11.78	0.00	0	0
R2032 On 03/05/2018 Bond Future	9.71	Call			1,316.69000	1.31669	1,366,090	11.78	0.00	0	0
R2032 On 03/05/2018 Bond Future	9.71	Put			5,141.70000	5.14170	5,010,320	11.78	0.00	0	0
R2032 On 03/05/2018 Bond Future	9.72	Call			1,337.34000	1.33734	1,387,330	11.79	0.00	0	0
R2032 On 03/05/2018 Bond Future	9.72	Put			5,092.96000	5.09296	4,962,170	11.79	0.00	0	0
R2032 On 02/08/2018 Bond Future	9.66	Call			1,707.49000	1.70749	1,760,290	11.75	0.00	0	0
R2032 On 02/08/2018 Bond Future	9.66	Put			6,388.05000	6.38805	6,258,090	11.75	0.00	0	0
R2032 On 02/08/2018 Bond Future	9.67	Call			1,728.53000	1.72853	1,781,830	11.75	0.00	0	0
R2032 On 02/08/2018 Bond Future	9.67	Put			6,339.85000	6.33985	6,210,390	11.75	0.00	0	0
R2032 On 02/08/2018 Bond Future	9.68	Call			1,749.47000	1.74947	1,803,250	11.76	0.00	0	0
R2032 On 02/08/2018 Bond Future	9.68	Put			6,291.63000	6.29163	6,162,650	11.76	0.00	0	0
Total R2032 Option									0.00	0	22,850
Total For R2032									177,386.82	2	65,329
R2035 On 01/02/2018 Bond Future			10.32810	92.34098	10.33933	92.25976			277,022.94	3	53,129
R2035 On 03/05/2018 Bond Future			10.41148	89.55896	10.42317	89.47565			0.00	0	0
Total R2035 Future									277,022.94	3	53,129
R2035 On 01/02/2018 Bond Future	9.74	Call			0.00000	0.00000	0,000		0.00	0	0
R2035 On 01/02/2018 Bond Future	9.74	Put			4,499.23000	4.49923	4,418,010		0.00	0	0
R2035 On 01/02/2018 Bond Future	9.75	Call			0.00000	0.00000	0,000		0.00	0	0
R2035 On 01/02/2018 Bond Future	9.75	Put			4,421.33000	4.42133	4,340,110		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2035	On	01/02/2018	Bond Future	9.73	Call			0.00000	0.00000	0,000		0.00	0	0
R2035	On	01/02/2018	Bond Future	9.73	Put			4,577.23000	4.57723	4,496,010		0.00	0	0
R2035	On	03/05/2018	Bond Future	9.91	Call			0.00000	0.00000	0,000		0.00	0	0
R2035	On	03/05/2018	Bond Future	9.91	Put			3,773.49000	3.77349	3,690,180		0.00	0	0
R2035	On	03/05/2018	Bond Future	9.89	Call			0.00000	0.00000	0,000		0.00	0	0
R2035	On	03/05/2018	Bond Future	9.89	Put			3,925.50000	3.92550	3,842,190		0.00	0	0
R2035	On	03/05/2018	Bond Future	9.90	Call			0.00000	0.00000	0,000		0.00	0	0
R2035	On	03/05/2018	Bond Future	9.90	Put			3,849.45000	3.84945	3,766,140		0.00	0	0
Total R2035 Option												0.00	0	0
Total For R2035												277,022.94	3	53,129
R2037	On	01/02/2018	Bond Future			10.38775	84.62237	10.39376	84.57909		13.37	29,787,074.24	352	53,554
R2037	On	03/05/2018	Bond Future			10.47280	86.19677	10.47908	86.15218		13.34	0.00	0	0
R2037	On	02/08/2018	Bond Future			10.55815	83.57551	10.56443	83.53159		13.93	0.00	0	0
Total R2037 Future												29,787,074.24	352	53,554
R2037	On	01/02/2018	Bond Future	9.88	Call			738.66000	0.73866	739,010	13.17	0.00	0	2,000
R2037	On	01/02/2018	Bond Future	9.81	Put			4,991.61000	4.99161	4,948,110	13.13	0.00	0	0
R2037	On	01/02/2018	Bond Future	10.32	Call			1,871.51000	1.87151	1,878,750	13.43	0.00	0	0
R2037	On	01/02/2018	Bond Future	10.32	Put			2,405.17000	2.40517	2,369,130	13.43	0.00	0	2,000
R2037	On	01/02/2018	Bond Future	10.72	Call			3,487.67000	3.48767	3,504,810	13.77	0.00	0	0
R2037	On	01/02/2018	Bond Future	10.72	Put			1,189.52000	1.18952	1,163,380	13.77	0.00	0	2,000
R2037	On	01/02/2018	Bond Future	9.88	Put			4,568.60000	4.56860	4,525,670	13.17	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.82	Call			635.00000	0.63500	634,850	13.14	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.82	Put			4,929.87000	4.92987	4,886,440	13.14	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.83	Call			651.54000	0.65154	651,470	13.15	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.83	Put			4,868.66000	4.86866	4,825,310	13.15	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.81	Call			618.88000	0.61888	618,660	13.13	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.99	Put			5,278.38000	5.27838	5,240,710	13.20	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.97	Call			1,642.86000	1.64286	1,649,540	13.18	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.97	Put			5,381.26000	5.38126	5,343,350	13.18	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.98	Call			1,667.28000	1.66728	1,674,080	13.19	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.98	Put			5,329.76000	5.32976	5,291,970	13.19	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.99	Call			1,691.71000	1.69171	1,698,630	13.20	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.96	Call			2,169.51000	2.16951	2,178,060	13.78	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.96	Put			6,569.16000	6.56916	6,533,790	13.78	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.97	Call			2,194.33000	2.19433	2,202,980	13.78	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.97	Put			6,518.28000	6.51828	6,483,010	13.78	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.95	Call			2,144.60000	2.14460	2,153,050	13.77	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.95	Put			6,620.05000	6.62005	6,584,580	13.77	0.00	0	0
Total R2037 Option												0.00	0	6,000
Total For R2037												29,787,074.24	352	59,554

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	01/02/2018	Bond Future			7.91895	101.08507	7.95134	101.05826			1,010,850,700.00	10,000	41,951
R204	On	03/05/2018	Bond Future			8.08826	102.96597	8.13527	102.93798			0.00	0	0
Total R204 Future												1,010,850,700.00	10,000	41,951
R204	On	01/02/2018	Bond Future	7.26	Call			7.52000	0.00752	8,740	0.74	0.00	0	0
R204	On	01/02/2018	Bond Future	7.26	Put			582.38000	0.58238	556,790	0.74	0.00	0	0
R204	On	01/02/2018	Bond Future	7.27	Call			8.01000	0.00801	9,300	0.74	0.00	0	0
R204	On	01/02/2018	Bond Future	7.27	Put			574.52000	0.57452	549,000	0.74	0.00	0	0
R204	On	01/02/2018	Bond Future	7.25	Call			7.06000	0.00706	8,220	0.74	0.00	0	0
R204	On	01/02/2018	Bond Future	7.25	Put			590.28000	0.59028	564,630	0.74	0.00	0	0
R204	On	03/05/2018	Bond Future	7.09	Call			8.38000	0.00838	9,820	0.54	0.00	0	0
R204	On	03/05/2018	Bond Future	7.09	Put			633.94000	0.63394	607,390	0.54	0.00	0	0
R204	On	03/05/2018	Bond Future	7.10	Call			8.70000	0.00870	10,180	0.54	0.00	0	0
R204	On	03/05/2018	Bond Future	7.10	Put			628.24000	0.62824	601,730	0.54	0.00	0	0
R204	On	03/05/2018	Bond Future	7.08	Call			8.00000	0.00800	9,380	0.54	0.00	0	0
R204	On	03/05/2018	Bond Future	7.08	Put			639.58000	0.63958	612,970	0.54	0.00	0	0
Total R204 Option												0.00	0	0
Total For R204												1,010,850,700.00	10,000	41,951
R2040	On	01/02/2018	Bond Future			10.47827	87.53173	10.48428	87.48583		14.00	66,699,178.26	762	25,952
R2040	On	03/05/2018	Bond Future			10.56374	89.16029	10.57003	89.11293		13.96	0.00	0	0
R2040	On	02/08/2018	Bond Future			10.64959	86.34482	10.65588	86.29816		14.60	0.00	0	0
Total R2040 Future												66,699,178.26	762	25,952
R2040	On	01/02/2018	Bond Future	9.88	Call			658.99000	0.65899	658,470	13.78	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.88	Put			5,481.09000	5.48109	5,434,670	13.78	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.89	Call			675.90000	0.67590	675,450	13.79	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.89	Put			5,414.69000	5.41469	5,368,340	13.79	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.87	Call			642.27000	0.64227	641,680	13.78	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.87	Put			5,547.81000	5.54781	5,501,320	13.78	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.08	Put			5,686.78000	5.68678	5,646,720	13.87	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.06	Call			1,813.35000	1.81335	1,820,390	13.85	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.06	Put			5,796.13000	5.79613	5,755,810	13.85	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.07	Call			1,839.33000	1.83933	1,846,500	13.86	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.07	Put			5,741.17000	5.74117	5,700,980	13.86	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.08	Call			1,865.77000	1.86577	1,873,070	13.87	0.00	0	0
R2040	On	02/08/2018	Bond Future	10.05	Call			2,350.60000	2.35060	2,359,680	14.35	0.00	0	0
R2040	On	02/08/2018	Bond Future	10.05	Put			7,043.16000	7.04316	7,005,580	14.35	0.00	0	0
R2040	On	02/08/2018	Bond Future	10.03	Call			2,297.86000	2.29786	2,306,730	14.34	0.00	0	0
R2040	On	02/08/2018	Bond Future	10.03	Put			7,152.39000	7.15239	7,114,600	14.34	0.00	0	0
R2040	On	02/08/2018	Bond Future	10.04	Call			2,324.00000	2.32400	2,332,980	14.34	0.00	0	0
R2040	On	02/08/2018	Bond Future	10.04	Put			7,097.49000	7.09749	7,059,810	14.34	0.00	0	0
Total R2040 Option												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R2040										66,699,178.26	762	25,952
R2044 On 01/02/2018 Bond Future			10.50120	84.63251	10.50204	84.62607		14.60		0.00	0	17,728
R2044 On 03/05/2018 Bond Future			10.58413	86.20704	10.58506	86.20001		14.57		0.00	0	0
R2044 On 02/08/2018 Bond Future			10.66731	83.46086	10.66808	83.45513		15.24		0.00	0	0
Total R2044 Future										0.00	0	17,728
R2044 On 01/02/2018 Bond Future	9.90	Put			5,516.62000	5.51662	5,501,140	14.40		0.00	0	0
R2044 On 01/02/2018 Bond Future	9.91	Call			691.15000	0.69115	682,020	14.41		0.00	0	0
R2044 On 01/02/2018 Bond Future	9.91	Put			5,449.64000	5.44964	5,434,070	14.41		0.00	0	0
R2044 On 01/02/2018 Bond Future	9.89	Call			656.84000	0.65684	647,900	14.39		0.00	0	0
R2044 On 01/02/2018 Bond Future	9.89	Put			5,584.06000	5.58406	5,568,680	14.39		0.00	0	0
R2044 On 01/02/2018 Bond Future	9.90	Call			673.84000	0.67384	664,800	14.40		0.00	0	0
R2044 On 03/05/2018 Bond Future	10.11	Call			1,930.15000	1.93015	1,923,330	14.49		0.00	0	0
R2044 On 03/05/2018 Bond Future	10.11	Put			5,659.03000	5.65903	5,645,180	14.49		0.00	0	0
R2044 On 03/05/2018 Bond Future	10.09	Call			1,876.37000	1.87637	1,869,570	14.47		0.00	0	0
R2044 On 03/05/2018 Bond Future	10.09	Put			5,768.45000	5.76845	5,754,620	14.47		0.00	0	0
R2044 On 03/05/2018 Bond Future	10.10	Call			1,903.14000	1.90314	1,896,330	14.48		0.00	0	0
R2044 On 03/05/2018 Bond Future	10.10	Put			5,713.56000	5.71356	5,699,720	14.48		0.00	0	0
R2044 On 02/08/2018 Bond Future	10.06	Call			2,376.48000	2.37648	2,370,970	14.99		0.00	0	0
R2044 On 02/08/2018 Bond Future	10.06	Put			7,129.86000	7.12986	7,118,620	14.99		0.00	0	0
R2044 On 02/08/2018 Bond Future	10.07	Call			2,403.18000	2.40318	2,397,670	15.00		0.00	0	0
R2044 On 02/08/2018 Bond Future	10.07	Put			7,074.66000	7.07466	7,063,420	15.00		0.00	0	0
R2044 On 02/08/2018 Bond Future	10.05	Call			2,349.69000	2.34969	2,344,190	14.99		0.00	0	0
R2044 On 02/08/2018 Bond Future	10.05	Put			7,185.09000	7.18509	7,173,860	14.99		0.00	0	0
Total R2044 Option										0.00	0	0
Total For R2044										0.00	0	17,728
R2048 On 01/02/2018 Bond Future			10.45187	88.30984	10.45271	88.30324		14.37		70,029,703.12	793	103,551
R2048 On 03/05/2018 Bond Future			10.52834	85.51622	10.52929	85.50886		15.06		0.00	0	0
Total R2048 Future										70,029,703.12	793	103,551
R2048 On 01/02/2018 Bond Future	9.90	Call			777.21000	0.77721	767,500	14.16		0.00	0	0
R2048 On 01/02/2018 Bond Future	9.90	Put			5,325.84000	5.32584	5,309,530	14.16		0.00	0	0
R2048 On 01/02/2018 Bond Future	9.91	Call			796.64000	0.79664	786,840	14.17		0.00	0	0
R2048 On 01/02/2018 Bond Future	9.91	Put			5,259.13000	5.25913	5,242,730	14.17		0.00	0	0
R2048 On 01/02/2018 Bond Future	9.89	Call			758.11000	0.75811	748,500	14.16		0.00	0	0
R2048 On 01/02/2018 Bond Future	9.89	Put			5,393.04000	5.39304	5,376,830	14.16		0.00	0	0
R2048 On 03/05/2018 Bond Future	10.06	Call			1,988.21000	1.98821	1,981,280	14.95		0.00	0	0
R2048 On 03/05/2018 Bond Future	10.06	Put			5,771.01000	5.77101	5,756,720	14.95		0.00	0	0
R2048 On 03/05/2018 Bond Future	10.07	Call			2,016.26000	2.01626	2,009,320	14.95		0.00	0	0
R2048 On 03/05/2018 Bond Future	10.07	Put			5,715.30000	5.71530	5,701,000	14.95		0.00	0	0
R2048 On 03/05/2018 Bond Future	10.05	Call			1,960.39000	1.96039	1,953,480	14.94		0.00	0	0
R2048 On 03/05/2018 Bond Future	10.05	Put			5,827.09000	5.82709	5,812,820	14.94		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R2048 Option												0.00	0	0
Total For R2048												70,029,703.12	793	103,551
R207	On	01/02/2018	Bond Future			8.23310	98.70341	8.27888	98.62378		1.74	0.00	0	42,141
R207	On	03/05/2018	Bond Future			8.35448	100.53992	8.40799	100.45816		1.57	0.00	0	0
Total R207 Future												0.00	0	42,141
R207	On	01/02/2018	Bond Future	7.61	Call			22.96000	0.02296	28,160	1.68	0.00	0	0
R207	On	01/02/2018	Bond Future	7.61	Put			1,194.74000	1.19474	1,120,310	1.68	0.00	0	0
R207	On	01/02/2018	Bond Future	7.62	Call			24.22000	0.02422	29,660	1.68	0.00	0	0
R207	On	01/02/2018	Bond Future	7.62	Put			1,178.35000	1.17835	1,104,160	1.68	0.00	0	0
R207	On	01/02/2018	Bond Future	7.60	Call			21.75000	0.02175	26,720	1.68	0.00	0	0
R207	On	01/02/2018	Bond Future	7.60	Put			1,211.18000	1.21118	1,136,520	1.68	0.00	0	0
R207	On	03/05/2018	Bond Future	7.57	Call			55.53000	0.05553	64,560	1.52	0.00	0	0
R207	On	03/05/2018	Bond Future	7.57	Put			1,346.43000	1.34643	1,273,700	1.52	0.00	0	0
R207	On	03/05/2018	Bond Future	7.58	Call			57.50000	0.05750	66,780	1.52	0.00	0	0
R207	On	03/05/2018	Bond Future	7.58	Put			1,332.86000	1.33286	1,260,380	1.52	0.00	0	0
R207	On	03/05/2018	Bond Future	7.56	Call			53.73000	0.05373	62,520	1.52	0.00	0	0
R207	On	03/05/2018	Bond Future	7.56	Put			1,360.17000	1.36017	1,287,200	1.52	0.00	0	0
Total R207 Option												0.00	0	0
Total For R207												0.00	0	42,141
R208	On	01/02/2018	Bond Future			8.47699	97.69523	8.51022	97.60775		2.93	0.00	0	34,847
R208	On	03/05/2018	Bond Future			8.56816	96.11180	8.60484	96.02210		2.76	0.00	0	0
Total R208 Future												0.00	0	34,847
R208	On	01/02/2018	Bond Future	7.84	Call			52.33000	0.05233	59,080	2.84	0.00	0	0
R208	On	01/02/2018	Bond Future	7.84	Put			1,835.99000	1.83599	1,755,260	2.84	0.00	0	0
R208	On	01/02/2018	Bond Future	7.85	Call			54.83000	0.05483	61,860	2.84	0.00	0	0
R208	On	01/02/2018	Bond Future	7.85	Put			1,811.58000	1.81158	1,731,130	2.84	0.00	0	0
R208	On	01/02/2018	Bond Future	7.83	Call			49.85000	0.04985	56,330	2.84	0.00	0	0
R208	On	01/02/2018	Bond Future	7.83	Put			1,860.43000	1.86043	1,779,430	2.84	0.00	0	0
R208	On	03/05/2018	Bond Future	7.77	Put			2,174.73000	2.17473	2,095,510	2.67	0.00	0	0
R208	On	03/05/2018	Bond Future	7.78	Call			110.43000	0.11043	121,170	2.68	0.00	0	0
R208	On	03/05/2018	Bond Future	7.78	Put			2,152.97000	2.15297	2,074,010	2.68	0.00	0	0
R208	On	03/05/2018	Bond Future	7.79	Call			113.69000	0.11369	124,700	2.68	0.00	0	0
R208	On	03/05/2018	Bond Future	7.79	Put			2,131.15000	2.13115	2,052,460	2.68	0.00	0	0
R208	On	03/05/2018	Bond Future	7.77	Call			107.10000	0.10710	117,580	2.67	0.00	0	0
Total R208 Option												0.00	0	0
Total For R208												0.00	0	34,847
R209	On	01/02/2018	Bond Future			10.24179	69.58641	10.25800	69.48788		13.45	6,193,190.49	89	152,943
R209	On	03/05/2018	Bond Future			10.31666	67.73187	10.33344	67.63111		14.12	0.00	0	0
R209	On	01/11/2018	Bond Future			10.46453	67.17645	10.48239	67.07173		14.15	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R209 Future												6,193,190.49	89	152,943
R209	On	01/02/2018	Bond Future	9.72	Call			565.24000	0.56524	579,990	13.29	0.00	0	0
R209	On	01/02/2018	Bond Future	9.72	Put			3,955.71000	3.95571	3,871,930	13.29	0.00	0	0
R209	On	01/02/2018	Bond Future	9.73	Call			579.89000	0.57989	594,990	13.30	0.00	0	0
R209	On	01/02/2018	Bond Future	9.73	Put			3,905.02000	3.90502	3,821,590	13.30	0.00	0	0
R209	On	01/02/2018	Bond Future	9.71	Call			550.87000	0.55087	565,260	13.29	0.00	0	0
R209	On	01/02/2018	Bond Future	9.71	Put			4,006.77000	4.00677	3,922,630	13.29	0.00	0	0
R209	On	01/02/2018	Bond Future	10.00	Call			1,081.34000	1.08134	1,107,880	13.45	0.00	0	0
R209	On	01/02/2018	Bond Future	10.00	Put			2,675.95000	2.67595	2,603,960	13.45	0.00	0	7,500
R209	On	01/02/2018	Bond Future	10.10	Call			1,326.16000	1.32616	1,357,670	13.54	0.00	0	0
R209	On	01/02/2018	Bond Future	10.10	Put			2,296.00000	2.29600	2,228,980	13.54	0.00	0	3,000
R209	On	01/02/2018	Bond Future	9.85	Call			776.73000	0.77673	796,500	13.37	0.00	0	0
R209	On	01/02/2018	Bond Future	9.85	Put			3,324.77000	3.32477	3,246,010	13.37	0.00	0	7,500
R209	On	01/02/2018	Bond Future	9.88	Call			832.34000	0.83234	853,390	13.38	0.00	0	0
R209	On	01/02/2018	Bond Future	9.88	Put			3,188.12000	3.18812	3,110,640	13.38	0.00	0	220
R209	On	01/02/2018	Bond Future	9.59	Call			398.38000	0.39838	408,950	13.21	0.00	0	0
R209	On	01/02/2018	Bond Future	9.59	Put			4,646.58000	4.64658	4,558,620	13.21	0.00	0	377
R209	On	01/02/2018	Bond Future	9.33	Put			6,189.49000	6.18949	6,095,720	13.07	0.00	0	0
R209	On	01/02/2018	Bond Future	9.33	Call			178.65000	0.17865	183,410	13.07	0.00	0	220
R209	On	01/02/2018	Bond Future	9.89	Call			851.38000	0.85138	872,870	13.39	0.00	0	0
R209	On	01/02/2018	Bond Future	9.89	Put			3,143.25000	3.14325	3,066,210	13.39	0.00	0	157
R209	On	01/02/2018	Bond Future	9.32	Put			6,252.61000	6.25261	6,158,690	13.06	0.00	0	0
R209	On	01/02/2018	Bond Future	9.32	Call			172.69000	0.17269	177,300	13.06	0.00	0	157
R209	On	01/02/2018	Bond Future	10.22	Call			1,660.14000	1.66014	1,697,930	13.64	0.00	0	0
R209	On	01/02/2018	Bond Future	10.22	Put			1,891.48000	1.89148	1,830,740	13.64	0.00	0	739
R209	On	01/02/2018	Bond Future	9.87	Call			813.47000	0.81347	834,090	13.38	0.00	0	0
R209	On	01/02/2018	Bond Future	9.87	Put			3,233.25000	3.23325	3,155,340	13.38	0.00	0	739
R209	On	01/02/2018	Bond Future	9.52	Put			5,041.92000	5.04192	4,952,080	13.17	0.00	0	0
R209	On	01/02/2018	Bond Future	9.52	Call			325.42000	0.32542	334,110	13.17	0.00	0	739
R209	On	01/02/2018	Bond Future	9.75	Put			3,804.71000	3.80471	3,722,010	13.31	0.00	0	0
R209	On	01/02/2018	Bond Future	9.75	Call			609.99000	0.60999	625,820	13.31	0.00	0	5,000
R209	On	03/05/2018	Bond Future	10.00	Call			1,747.78000	1.74778	1,780,710	14.12	0.00	0	0
R209	On	03/05/2018	Bond Future	10.00	Put			3,793.67000	3.79367	3,725,840	14.12	0.00	0	5,000
R209	On	03/05/2018	Bond Future	9.85	Call			1,414.01000	1.41401	1,441,840	14.03	0.00	0	0
R209	On	03/05/2018	Bond Future	9.85	Put			4,410.99000	4.41099	4,338,060	14.03	0.00	0	0
R209	On	03/05/2018	Bond Future	9.86	Call			1,434.90000	1.43490	1,463,060	14.04	0.00	0	0
R209	On	03/05/2018	Bond Future	9.86	Put			4,367.87000	4.36787	4,295,270	14.04	0.00	0	0
R209	On	03/05/2018	Bond Future	9.84	Call			1,393.31000	1.39331	1,420,810	14.02	0.00	0	0
R209	On	03/05/2018	Bond Future	9.84	Put			4,454.39000	4.45439	4,381,130	14.02	0.00	0	0
R209	On	01/11/2018	Bond Future	1015.99	Call			66,183.85000	66.18385	66,288,570	15.02	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	01/11/2018	Bond Future	1015.99	Put			0.00000	0.00000	0,000	15.02	0.00	0	0
R209	On	01/11/2018	Bond Future	9.34	Put			8,439.05000	8.43905	8,355,960	13.63	0.00	0	0
R209	On	01/11/2018	Bond Future	9.34	Call			1,211.78000	1.21178	1,233,410	13.63	0.00	0	435
R209	On	01/11/2018	Bond Future	1016.00	Call			66,183.86000	66.18386	66,288,580	15.02	0.00	0	0
R209	On	01/11/2018	Bond Future	1016.00	Put			0.00000	0.00000	0,000	15.02	0.00	0	0
R209	On	01/11/2018	Bond Future	1016.01	Call			66,183.86000	66.18386	66,288,580	15.02	0.00	0	0
R209	On	01/11/2018	Bond Future	1016.01	Put			0.00000	0.00000	0,000	15.02	0.00	0	0
R209	On	01/11/2018	Bond Future	10.57	Call			4,039.77000	4.03977	4,092,220	14.43	0.00	0	0
R209	On	01/11/2018	Bond Future	10.57	Put			3,529.69000	3.52969	3,477,420	14.43	0.00	0	435
R209	On	01/11/2018	Bond Future	9.94	Call			2,344.51000	2.34451	2,380,510	13.98	0.00	0	0
R209	On	01/11/2018	Bond Future	9.94	Put			5,638.13000	5.63813	5,569,410	13.98	0.00	0	435
Total R209 Option												0.00	0	32,653
Total For R209												6,193,190.49	89	185,596
R210	On	01/02/2018	Bond Future			186.36565	186.36565	186.38417	186.38417			0.00	0	2,159
R210	On	03/05/2018	Bond Future			187.42704	187.42704	187.44505	187.44505			0.00	0	0
Total R210 Future												0.00	0	2,159
R210	On	01/02/2018	Bond Future	192.38	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	01/02/2018	Bond Future	192.38	Put			5,995.83000	5.99583	6,014,350		0.00	0	0
R210	On	01/02/2018	Bond Future	192.36	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	01/02/2018	Bond Future	192.36	Put			5,975.83000	5.97583	5,994,350		0.00	0	0
R210	On	01/02/2018	Bond Future	192.37	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	01/02/2018	Bond Future	192.37	Put			5,985.83000	5.98583	6,004,350		0.00	0	0
R210	On	03/05/2018	Bond Future	191.45	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	03/05/2018	Bond Future	191.45	Put			4,004.95000	4.00495	4,022,960		0.00	0	0
R210	On	03/05/2018	Bond Future	191.46	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	03/05/2018	Bond Future	191.46	Put			4,014.95000	4.01495	4,032,960		0.00	0	0
R210	On	03/05/2018	Bond Future	191.44	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	03/05/2018	Bond Future	191.44	Put			3,994.95000	3.99495	4,012,960		0.00	0	0
Total R210 Option												0.00	0	0
Total For R210												0.00	0	2,159
R212	On	01/02/2018	Bond Future			150.29221	150.29221	150.48711	150.48711			0.00	0	4,869
R212	On	03/05/2018	Bond Future			153.10369	153.10369	153.30165	153.30165			0.00	0	0
Total R212 Future												0.00	0	4,869
R212	On	01/02/2018	Bond Future	154.70	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	01/02/2018	Bond Future	154.70	Put			4,212.89000	4.21289	4,407,790		0.00	0	0
R212	On	01/02/2018	Bond Future	154.71	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	01/02/2018	Bond Future	154.71	Put			4,222.89000	4.22289	4,417,790		0.00	0	0
R212	On	01/02/2018	Bond Future	154.69	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	01/02/2018	Bond Future	154.69	Put			4,202.89000	4.20289	4,397,790		0.00	0	0
R212	On	03/05/2018	Bond Future	154.29	Put			988.35000	0.98835	1,186,310		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	03/05/2018	Bond Future	154.30	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	03/05/2018	Bond Future	154.30	Put			998.35000	0.99835	1,196,310		0.00	0	0
R212	On	03/05/2018	Bond Future	154.28	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	03/05/2018	Bond Future	154.28	Put			978.35000	0.97835	1,176,310		0.00	0	0
R212	On	03/05/2018	Bond Future	154.29	Call			0.00000	0.00000	0,000		0.00	0	0
Total R212 Option												0.00	0	0
Total For R212												0.00	0	4,869
R213	On	01/02/2018	Bond Future			10.05957	81.09130	10.08622	80.93035		11.21	8,109,130.00	100	58,091
R213	On	03/05/2018	Bond Future			10.13911	79.05074	10.16677	78.88622		11.72	0.00	0	0
Total R213 Future												8,109,130.00	100	58,091
R213	On	01/02/2018	Bond Future	9.42	Call			378.39000	0.37839	400,010	11.05	0.00	0	0
R213	On	01/02/2018	Bond Future	9.42	Put			4,544.41000	4.54441	4,405,080	11.05	0.00	0	0
R213	On	01/02/2018	Bond Future	9.43	Call			389.34000	0.38934	411,500	11.06	0.00	0	0
R213	On	01/02/2018	Bond Future	9.43	Put			4,490.58000	4.49058	4,351,790	11.06	0.00	0	0
R213	On	01/02/2018	Bond Future	9.41	Call			367.78000	0.36778	388,870	11.05	0.00	0	0
R213	On	01/02/2018	Bond Future	9.41	Put			4,598.66000	4.59866	4,458,800	11.05	0.00	0	0
R213	On	03/05/2018	Bond Future	9.57	Call			1,115.85000	1.11585	1,158,910	11.51	0.00	0	0
R213	On	03/05/2018	Bond Future	9.57	Put			4,775.17000	4.77517	4,653,710	11.51	0.00	0	0
R213	On	03/05/2018	Bond Future	9.58	Call			1,133.74000	1.13374	1,177,340	11.52	0.00	0	0
R213	On	03/05/2018	Bond Future	9.58	Put			4,729.81000	4.72981	4,608,890	11.52	0.00	0	0
R213	On	03/05/2018	Bond Future	9.56	Call			1,097.96000	1.09796	1,140,490	11.51	0.00	0	0
R213	On	03/05/2018	Bond Future	9.56	Put			4,820.61000	4.82061	4,698,620	11.51	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												8,109,130.00	100	58,091
R214	On	01/02/2018	Bond Future			10.38940	69.03151	10.39022	69.02640		14.13	0.00	0	50,369
R214	On	03/05/2018	Bond Future			10.46317	67.02001	10.46408	67.01440		14.87	0.00	0	0
Total R214 Future												0.00	0	50,369
R214	On	01/02/2018	Bond Future	9.83	Call			560.53000	0.56053	553,270	13.89	0.00	0	0
R214	On	01/02/2018	Bond Future	9.83	Put			4,210.19000	4.21019	4,197,820	13.89	0.00	0	0
R214	On	01/02/2018	Bond Future	9.84	Call			575.07000	0.57507	567,740	13.89	0.00	0	0
R214	On	01/02/2018	Bond Future	9.84	Put			4,156.72000	4.15672	4,144,280	13.89	0.00	0	0
R214	On	01/02/2018	Bond Future	9.82	Call			546.15000	0.54615	538,970	13.88	0.00	0	0
R214	On	01/02/2018	Bond Future	9.82	Put			4,263.93000	4.26393	4,251,640	13.88	0.00	0	0
R214	On	03/05/2018	Bond Future	9.98	Call			1,476.33000	1.47633	1,470,990	14.71	0.00	0	0
R214	On	03/05/2018	Bond Future	9.98	Put			4,573.15000	4.57315	4,562,200	14.71	0.00	0	0
R214	On	03/05/2018	Bond Future	9.99	Call			1,497.96000	1.49796	1,492,600	14.71	0.00	0	0
R214	On	03/05/2018	Bond Future	9.99	Put			4,528.42000	4.52842	4,517,450	14.71	0.00	0	0
R214	On	03/05/2018	Bond Future	9.97	Call			1,454.90000	1.45490	1,449,570	14.70	0.00	0	0
R214	On	03/05/2018	Bond Future	9.97	Put			4,618.19000	4.61819	4,607,250	14.70	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R214 Option										0.00	0	0
Total For R214										0.00	0	50,369
Total for Bond										1,581,618,855.05	15,758	1,094,104
E170 On 01/08/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total E170 Future										0.00	0	0
Total For E170										0.00	0	0
ES18 On 20/04/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES18 Future										0.00	0	0
Total For ES18										0.00	0	0
ES18A On 20/04/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES18A Future										0.00	0	0
Total For ES18A										0.00	0	0
ES23 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES23 Future										0.00	0	0
Total For ES23										0.00	0	0
ES23A On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES23A Future										0.00	0	0
Total For ES23A										0.00	0	0
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES26 Future										0.00	0	0
Total For ES26										0.00	0	0
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES26A Future										0.00	0	0
Total For ES26A										0.00	0	0
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES33 Future										0.00	0	0
Total For ES33										0.00	0	0
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES33A Future										0.00	0	0
Total For ES33A										0.00	0	0
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES42 Future										0.00	0	0
Total For ES42										0.00	0	0
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2025 Future										0.00	0	0
Total For I2025										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total I2033 Future									0.00	0	0
Total For I2033									0.00	0	0
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total I2038 Future									0.00	0	0
Total For I2038									0.00	0	0
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total I2046 Future									0.00	0	0
Total For I2046									0.00	0	0
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total I2050 Future									0.00	0	0
Total For I2050									0.00	0	0
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R186 Future									0.00	0	0
Total For R186									0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R186/R207 Future									0.00	0	0
Total For R186/R207									0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R186/R208 Future									0.00	0	0
Total For R186/R208									0.00	0	0
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R197 Future									0.00	0	0
Total For R197									0.00	0	0
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R202 Future									0.00	0	0
Total For R202									0.00	0	0
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2023 Future									0.00	0	0
Total For R2023									0.00	0	0
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2030 Future									0.00	0	0
Total For R2030									0.00	0	0
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2032 Future									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R2032										0.00	0	0
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2035 Future										0.00	0	0
Total For R2035										0.00	0	0
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2037 Future										0.00	0	0
Total For R2037										0.00	0	0
R204 On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R204 Future										0.00	0	0
Total For R204										0.00	0	0
R204/R On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R204/R203 Future										0.00	0	0
Total For R204/R203										0.00	0	0
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2040 Future										0.00	0	0
Total For R2040										0.00	0	0
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2044 Future										0.00	0	0
Total For R2044										0.00	0	0
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2048 Future										0.00	0	0
Total For R2048										0.00	0	0
R207 On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207 Future										0.00	0	0
Total For R207										0.00	0	0
R207/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207/R203 Future										0.00	0	0
Total For R207/R203										0.00	0	0
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208 Future										0.00	0	0
Total For R208										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R204 Future										0.00	0	0
Total For R208/R204										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R208/R207 Future									0.00	0	0
Total For R208/R207									0.00	0	0
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000			0.00	0	0
Total R209 Future									0.00	0	0
Total For R209									0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R209/R186 Future									0.00	0	0
Total For R209/R186									0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R209/R204 Future									0.00	0	0
Total For R209/R204									0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R209/R208 Future									0.00	0	0
Total For R209/R208									0.00	0	0
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R210 Future									0.00	0	0
Total For R210									0.00	0	0
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R212 Future									0.00	0	0
Total For R212									0.00	0	0
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R213 Future									0.00	0	0
Total For R213									0.00	0	0
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R213/R186 Future									0.00	0	0
Total For R213/R186									0.00	0	0
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R214 Future									0.00	0	0
Total For R214									0.00	0	0
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R214/R209 Future									0.00	0	0
Total For R214/R209									0.00	0	0
Total for Price Contribution									0.00	0	0
GOVI On 01/02/2018 GOVI			558.73500	558.73500	558.18500	558.18500			11,174,700.00	2	796
GOVI On 03/05/2018 GOVI			569.13200	569.13200	568.56900	568.56900			0.00	0	0
Total GOVI Future									11,174,700.00	2	796

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	01/02/2018	GOVI	581.03	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	01/02/2018	GOVI	581.03	Put			228,450.00000	22.84500	222,950,000		0.00	0	0
GOVI	On	01/02/2018	GOVI	581.04	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	01/02/2018	GOVI	581.04	Put			228,550.00000	22.85500	223,050,000		0.00	0	0
GOVI	On	01/02/2018	GOVI	581.02	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	01/02/2018	GOVI	581.02	Put			228,350.00000	22.83500	222,850,000		0.00	0	0
GOVI	On	03/05/2018	GOVI	590.28	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	03/05/2018	GOVI	590.28	Put			217,110.00000	21.71100	211,480,000		0.00	0	0
GOVI	On	03/05/2018	GOVI	590.29	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	03/05/2018	GOVI	590.29	Put			217,210.00000	21.72100	211,580,000		0.00	0	0
GOVI	On	03/05/2018	GOVI	590.27	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	03/05/2018	GOVI	590.27	Put			217,010.00000	21.70100	211,380,000		0.00	0	0
Total GOVI Option												0.00	0	0
Total For GOVI												11,174,700.00	2	796
Total for GOVI												11,174,700.00	2	796
AL37	On	01/02/2018	Index Future			551.29700	551.29700	550.74200	550.74200			0.00	0	0
AL37	On	03/05/2018	Index Future			561.55600	561.55600	560.98700	560.98700			0.00	0	0
Total AL37 Future												0.00	0	0
Total For AL37												0.00	0	0
AL7T	On	01/02/2018	Index Future			623.56200	623.56200	622.82300	622.82300			0.00	0	0
AL7T	On	03/05/2018	Index Future			635.16600	635.16600	634.40900	634.40900			0.00	0	0
Total AL7T Future												0.00	0	0
Total For AL7T												0.00	0	0
ALBI	On	01/02/2018	Index Future			560.58400	560.58400	560.07000	560.07000			0.00	0	774
ALBI	On	03/05/2018	Index Future			571.01600	571.01600	570.48900	570.48900			0.00	0	0
Total ALBI Future												0.00	0	774
Total For ALBI												0.00	0	774
IGOV	On	01/02/2018	Index Future			249.21400	249.21400	249.39000	249.39000			4,984,280.00	2	874
IGOV	On	03/05/2018	Index Future			253.87600	253.87600	254.05400	254.05400			0.00	0	272
Total IGOV Future												4,984,280.00	2	1,146
Total For IGOV												4,984,280.00	2	1,146
Total for Index												4,984,280.00	2	1,920
JIBAR	f	On	15/11/2017	Jibar Future		7.32000	92.68000	7.32000	92.68000			0.00	0	0
JIBAR	f	On	20/12/2017	Jibar Future		7.25000	92.75000	7.25000	92.75000			0.00	0	0
JIBAR	f	On	17/01/2018	Jibar Future		7.24000	92.76000	7.24000	92.76000			0.00	0	0
JIBAR	f	On	21/02/2018	Jibar Future		7.17000	92.83000	7.17000	92.83000			0.00	0	0
JIBAR	f	On	20/03/2018	Jibar Future		7.15000	92.85000	7.15000	92.85000			0.00	0	2,500
JIBAR	f	On	18/04/2018	Jibar Future		7.14000	92.86000	7.14000	92.86000			0.00	0	0
JIBAR	f	On	20/06/2018	Jibar Future		7.07000	92.93000	7.07000	92.93000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR F On 19/09/2018		Jibar Future	7.01000	92.99000	7.01000	92.99000			0.00	0	0
JIBAR F On 19/12/2018		Jibar Future	7.01000	92.99000	7.01000	92.99000			0.00	0	0
JIBAR F On 20/03/2019		Jibar Future	7.03000	92.97000	7.03000	92.97000			0.00	0	0
JIBAR F On 19/06/2019		Jibar Future	7.07000	92.93000	7.07000	92.93000			0.00	0	0
Total Jibar Future									0.00	0	2,500
Total For JIBAR FUTURE									0.00	0	2,500
Total for Jibar									0.00	0	2,500
10Y ST On 17/12/2025		Interest Rate Swap	99.21370	99.21370	99.26874	99.26874			0.00	0	0
10Y ST On 16/03/2026		Interest Rate Swap	96.37235	96.37235	96.43065	96.43065			0.00	0	0
10Y ST On 15/06/2026		Interest Rate Swap	95.23403	95.23403	95.29508	95.29508			0.00	0	0
10Y ST On 21/09/2026		Interest Rate Swap	97.41720	97.41720	97.47899	97.47899			0.00	0	0
10Y ST On 21/12/2026		Interest Rate Swap	101.16046	101.16046	101.22176	101.22176			0.00	0	0
10Y ST On 15/03/2027		Interest Rate Swap	99.82843	99.82843	99.89102	99.89102			0.00	0	0
10Y ST On 21/06/2027		Interest Rate Swap	101.89002	101.89002	101.95155	101.95155			0.00	0	0
10Y ST On 20/09/2027		Interest Rate Swap	105.54604	105.54604	105.60683	105.60683			0.00	0	0
Total 10Y STND Future									0.00	0	0
Total For 10Y STND									0.00	0	0
1Y STN On 21/12/2017		Interest Rate Swap	99.75950	99.75950	99.75950	99.75950			0.00	0	0
1Y STN On 15/03/2018		Interest Rate Swap	99.71743	99.71743	99.71745	99.71745			0.00	0	0
1Y STN On 21/06/2018		Interest Rate Swap	99.94260	99.94260	99.94652	99.94652			0.00	0	0
1Y STN On 20/09/2018		Interest Rate Swap	100.22014	100.22014	100.22798	100.22798			0.00	0	0
Total 1Y STND Future									0.00	0	0
Total For 1Y STND									0.00	0	0
2Y STN On 18/12/2017		Interest Rate Swap	99.79701	99.79701	99.79701	99.79701			0.00	0	0
2Y STN On 16/03/2018		Interest Rate Swap	99.00187	99.00187	99.00174	99.00174			0.00	0	0
2Y STN On 15/06/2018		Interest Rate Swap	98.62727	98.62727	98.63115	98.63115			0.00	0	0
2Y STN On 21/09/2018		Interest Rate Swap	98.69042	98.69042	98.69824	98.69824			0.00	0	0
2Y STN On 21/12/2018		Interest Rate Swap	99.23000	99.23000	99.25000	99.25000			0.00	0	0
2Y STN On 15/03/2019		Interest Rate Swap	99.76839	99.76839	99.78510	99.78510			0.00	0	0
2Y STN On 21/06/2019		Interest Rate Swap	100.32791	100.32791	100.34973	100.34973			0.00	0	0
2Y STN On 20/09/2019		Interest Rate Swap	100.89374	100.89374	100.92191	100.92191			0.00	0	0
Total 2Y STND Future									0.00	0	0
Total For 2Y STND									0.00	0	0
5Y STN On 17/12/2020		Interest Rate Swap	97.95258	97.95258	97.99595	97.99595			0.00	0	0
5Y STN On 16/03/2021		Interest Rate Swap	97.34328	97.34328	97.39465	97.39465			0.00	0	0
5Y STN On 15/06/2021		Interest Rate Swap	96.70543	96.70543	96.76621	96.76621			0.00	0	0
5Y STN On 21/09/2021		Interest Rate Swap	97.04821	97.04821	97.11528	97.11528			0.00	0	0
5Y STN On 21/12/2021		Interest Rate Swap	99.38018	99.38018	99.44616	99.44616			0.00	0	51
5Y STN On 15/03/2022		Interest Rate Swap	99.67315	99.67315	99.73202	99.73202			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
5Y STN On 21/06/2022 Interest Rate Swap			101.02782	101.02782	101.07397	101.07397				0.00	0	0
5Y STN On 20/09/2022 Interest Rate Swap			103.35283	103.35283	103.38930	103.38930				0.00	0	0
Total 5Y STND Future										0.00	0	51
Total For 5Y STND										0.00	0	51
Total for Interest Rate Swap										0.00	0	51
Total for Derivatives :										1,597,777,835.05	15,762	1,099,371
AA05 On 22/03/2019 Spot Bond			9.28000	101.39926	9.30500	101.34280				0.00	0	100,000,000
Total AA05 SPOT										0.00	0	100,000,000
Total For AA05										0.00	0	100,000,000
AA06 On 15/04/2021 Spot Bond				98.94081		98.91651				0.00	0	0
Total AA06 SPOT										0.00	0	0
Total For AA06										0.00	0	0
AA06/JI On 15/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AA06/JIBAR SPOT										0.00	0	0
Total For AA06/JIBAR										0.00	0	0
AA07 On 15/04/2021 Spot Bond			10.45000	98.14723	10.48000	98.03691				0.00	0	0
Total AA07 SPOT										0.00	0	0
Total For AA07										0.00	0	0
AB01/R On 24/11/2020 Spot Bond			10.00000	112.40900	10.00000	112.38000				0.00	0	0
Total AB01/R186 SPOT										0.00	0	0
Total For AB01/R186										0.00	0	0
AB010 On 21/11/2017 Spot Bond				99.91273		99.89091				0.00	0	0
Total AB010 SPOT										0.00	0	0
Total For AB010										0.00	0	0
AB011 On 21/11/2018 Spot Bond				99.95348		99.93005				0.00	0	0
Total AB011 SPOT										0.00	0	0
Total For AB011										0.00	0	0
AB013 On 21/11/2018 Spot Bond			9.22000	99.03817	9.24500	98.99040				0.00	0	1,500,000,000
Total AB013 SPOT										0.00	0	1,500,000,000
Total For AB013										0.00	0	1,500,000,000
AB014L On 19/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB014U SPOT										0.00	0	0
Total For AB014U										0.00	0	0
AB015L On 19/11/2019 Spot Bond			10.84000	99.93387	10.84000	99.90521				0.00	0	0
Total AB015U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For AB015U										0.00	0	0
AB016L On 05/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB016U SPOT										0.00	0	0
Total For AB016U										0.00	0	0
AB017L On 05/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB017U SPOT										0.00	0	0
Total For AB017U										0.00	0	0
AB018L On 04/09/2020 Spot Bond			11.37000	102.27364	11.37000	102.24240				0.00	0	0
Total AB018U SPOT										0.00	0	0
Total For AB018U										0.00	0	0
AB019L On 04/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB019U SPOT										0.00	0	0
Total For AB019U										0.00	0	0
AB020L On 03/09/2022 Spot Bond			11.81000	102.40579	11.81000	102.37334				0.00	0	0
Total AB020U SPOT										0.00	0	0
Total For AB020U										0.00	0	0
AB021L On 03/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB021U SPOT										0.00	0	0
Total For AB021U										0.00	0	0
AB023L On 05/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB023U SPOT										0.00	0	0
Total For AB023U										0.00	0	0
AB024L On 05/05/2021 Spot Bond			100.00000	17.69569	100.00000	17.66758				0.00	0	0
Total AB024U SPOT										0.00	0	0
Total For AB024U										0.00	0	0
AB025L On 20/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB025U SPOT										0.00	0	0
Total For AB025U										0.00	0	0
AB026L On 20/08/2021 Spot Bond			100.00000	18.47371	100.00000	18.43305				0.00	0	0
Total AB026U SPOT										0.00	0	0
Total For AB026U										0.00	0	0
AB028L On 17/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB028U SPOT										0.00	0	0
Total For AB028U										0.00	0	0
AB029L On 25/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB029U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For AB029U										0.00	0	0
AB030L On 14/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB030U SPOT										0.00	0	0
Total For AB030U										0.00	0	0
AB031L On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB031U SPOT										0.00	0	0
Total For AB031U										0.00	0	0
AB032L On 29/09/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB032U SPOT										0.00	0	0
Total For AB032U										0.00	0	0
ABC12: On 25/11/2020 Spot Bond			10.00000	113.25000	10.00000	113.22000				0.00	0	0
Total ABC1234/R2022 SPOT										0.00	0	0
Total For ABC1234/R2022										0.00	0	0
ABCPI3 On 07/12/2023 Spot Bond			4.49000	270.21634	4.49000	270.17487				0.00	0	0
Total ABCPI3 SPOT										0.00	0	0
Total For ABCPI3										0.00	0	0
ABF19L On 21/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ABF19U SPOT										0.00	0	0
Total For ABF19U										0.00	0	0
ABFN07 On 17/03/2018 Spot Bond				101.56553		101.54371				0.00	0	0
Total ABFN07 SPOT										0.00	0	0
Total For ABFN07										0.00	0	0
ABFN08 On 17/03/2020 Spot Bond				102.77255		102.74979				0.00	0	0
Total ABFN08 SPOT										0.00	0	0
Total For ABFN08										0.00	0	0
ABFN09 On 17/03/2026 Spot Bond				101.48609		101.46159				0.00	0	0
Total ABFN09 SPOT										0.00	0	0
Total For ABFN09										0.00	0	0
ABFN10 On 28/10/2019 Spot Bond				100.36365		100.34121				0.00	0	0
Total ABFN10 SPOT										0.00	0	0
Total For ABFN10										0.00	0	0
ABFN11 On 09/04/2019 Spot Bond				101.02626		101.00423				0.00	0	0
Total ABFN12 SPOT										0.00	0	0
Total For ABFN12										0.00	0	0
ABFN12 On 14/05/2020 Spot Bond				100.96776		101.00021				0.00	0	0
Total ABFN13 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ABFN13										0.00	0	0
ABFN1: On 14/05/2022 Spot Bond				100.01365		100.04470				0.00	0	0
Total ABFN14 SPOT										0.00	0	0
Total For ABFN14										0.00	0	0
ABFN1: On 11/11/2020 Spot Bond				100.41878		100.33689				0.00	0	0
Total ABFN15 SPOT										0.00	0	0
Total For ABFN15										0.00	0	0
ABFN1: On 11/11/2022 Spot Bond				100.88750		100.80498				0.00	0	0
Total ABFN16 SPOT										0.00	0	0
Total For ABFN16										0.00	0	0
ABFN1: On 17/05/2019 Spot Bond				100.20857		100.18718				0.00	0	0
Total ABFN17 SPOT										0.00	0	0
Total For ABFN17										0.00	0	0
ABFN1: On 26/09/2023 Spot Bond				101.26229		101.23799				0.00	0	0
Total ABFN18 SPOT										0.00	0	0
Total For ABFN18										0.00	0	0
ABFN2: On 30/05/2020 Spot Bond				102.04138		102.01925				0.00	0	0
Total ABFN20 SPOT										0.00	0	0
Total For ABFN20										0.00	0	0
ABFN2: On 30/05/2022 Spot Bond				102.10087		102.07775				0.00	0	10,000,000
Total ABFN21 SPOT										0.00	0	10,000,000
Total For ABFN21										0.00	0	10,000,000
ABFN2: On 30/05/2024 Spot Bond				101.93481		101.91096				0.00	0	0
Total ABFN22 SPOT										0.00	0	0
Total For ABFN22										0.00	0	0
ABFN2: On 25/05/2027 Spot Bond				99.76329		99.73956				0.00	0	0
Total ABFN23 SPOT										0.00	0	0
Total For ABFN23										0.00	0	0
ABFN2: On 17/10/2020 Spot Bond				100.95101		100.92860				0.00	0	200,000,000
Total ABFN24 SPOT										0.00	0	200,000,000
Total For ABFN24										0.00	0	200,000,000
ABFN2: On 17/10/2024 Spot Bond				100.74075		100.71668				0.00	0	0
Total ABFN25 SPOT										0.00	0	0
Total For ABFN25										0.00	0	0
ABFN2: On 17/10/2029 Spot Bond				100.77413		100.74897				0.00	0	0
Total ABFN26 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ABFN26									0.00	0	0
ABK1 On 07/11/2018 Spot Bond			9.97000	101.69571	9.99500	101.64543			1,602,561,848,000.00	160,738,400	40,184,600
Total ABK1 SPOT									1,602,561,848,000.00	160,738,400	40,184,600
Total For ABK1									1,602,561,848,000.00	160,738,400	40,184,600
ABK10 On 14/02/2020 Spot Bond				98.78211		98.80895			0.00	0	0
Total ABK10 SPOT									0.00	0	0
Total For ABK10									0.00	0	0
ABK11 On 20/05/2019 Spot Bond				100.40702		100.38212			0.00	0	0
Total ABK11 SPOT									0.00	0	0
Total For ABK11									0.00	0	0
ABK12 On 20/05/2022 Spot Bond				95.20977		93.24787			0.00	0	150,000,000
Total ABK12 SPOT									0.00	0	150,000,000
Total For ABK12									0.00	0	150,000,000
ABK2 On 24/05/2018 Spot Bond			9.67000	99.73960	9.69500	99.70160			0.00	0	0
Total ABK2 SPOT									0.00	0	0
Total For ABK2									0.00	0	0
ABK3 On 07/11/2018 Spot Bond				101.20115		101.17521			0.00	0	16,000,000
Total ABK3 SPOT									0.00	0	16,000,000
Total For ABK3									0.00	0	16,000,000
ABK3/J On 07/11/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ABK3/JIBAR SPOT									0.00	0	0
Total For ABK3/JIBAR									0.00	0	0
ABK4 On 24/05/2018 Spot Bond				100.14989		100.12671			0.00	0	24,000,000
Total ABK4 SPOT									0.00	0	24,000,000
Total For ABK4									0.00	0	24,000,000
ABK4/J On 24/05/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ABK4/JIBAR SPOT									0.00	0	0
Total For ABK4/JIBAR									0.00	0	0
ABK5 On 31/10/2018 Spot Bond				100.67103		100.64538			0.00	0	0
Total ABK5 SPOT									0.00	0	0
Total For ABK5									0.00	0	0
ABK5/J On 31/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ABK5/JIBAR SPOT									0.00	0	0
Total For ABK5/JIBAR									0.00	0	0
ABK6 On 05/06/2020 Spot Bond				101.91749		101.89162			0.00	0	16,000,000
Total ABK6 SPOT									0.00	0	16,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ABK6									0.00	0	16,000,000
ABK7 On 03/06/2019 Spot Bond				100.36334		100.33659			0.00	0	0
Total ABK7 SPOT									0.00	0	0
Total For ABK7									0.00	0	0
ABK8 On 03/06/2021 Spot Bond				95.85269		95.82427			0.00	0	0
Total ABK8 SPOT									0.00	0	0
Total For ABK8									0.00	0	0
ABK9 On 18/11/2019 Spot Bond				97.79013		97.76443			0.00	0	20,000,000
Total ABK9 SPOT									0.00	0	20,000,000
Total For ABK9									0.00	0	20,000,000
ABKI01 On 07/11/2018 Spot Bond			4.68000	150.41553	4.65000	150.43389			0.00	0	0
Total ABKI01 SPOT									0.00	0	0
Total For ABKI01									0.00	0	0
ABKI02 On 05/06/2020 Spot Bond			6.04500	134.81144	6.01500	134.87954			0.00	0	0
Total ABKI02 SPOT									0.00	0	0
Total For ABKI02									0.00	0	0
ABKI02 On 05/06/2020 Spot Bond			100.00000	16.82901	100.00000	16.80203			0.00	0	0
Total ABKI02/R212 SPOT									0.00	0	0
Total For ABKI02/R212									0.00	0	0
ABKI03 On 13/10/2021 Spot Bond			7.79000	109.94013	7.76000	110.03003			0.00	0	192,000,000
Total ABKI03 SPOT									0.00	0	192,000,000
Total For ABKI03									0.00	0	192,000,000
ABKI03 On 13/10/2021 Spot Bond			100.00000	8.42361	100.00000	8.41004			0.00	0	0
Total ABKI03/R212 SPOT									0.00	0	0
Total For ABKI03/R212									0.00	0	0
ABKI04 On 13/03/2024 Spot Bond			8.56000	109.68866	8.56000	109.65972		1,198,400,000,000.00		140,000,000	140,000,000
Total ABKI04 SPOT								1,198,400,000,000.00		140,000,000	140,000,000
Total For ABKI04								1,198,400,000,000.00		140,000,000	140,000,000
ABKI04 On 13/03/2024 Spot Bond			100.00000	7.94358	100.00000	7.92556			0.00	0	0
Total ABKI04/I2025 SPOT									0.00	0	0
Total For ABKI04/I2025									0.00	0	0
ABKS1 On 05/04/2021 Spot Bond				87.93557		87.89172			0.00	0	10,000,000
Total ABKS1 SPOT									0.00	0	10,000,000
Total For ABKS1									0.00	0	10,000,000
ABN05 On 18/04/2021 Spot Bond			3.78000	185.16192	3.78000	185.13689			0.00	0	0
Total ABN05 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ABN05									0.00	0	0
ABN33 On 29/01/2018 Spot Bond			6.84125	98.67097	6.86625	98.64840			0.00	0	0
Total ABN33 SPOT									0.00	0	0
Total For ABN33									0.00	0	0
ABN34 On 29/01/2018 Spot Bond			6.84125	98.67097	6.86625	98.64840			0.00	0	0
Total ABN34 SPOT									0.00	0	0
Total For ABN34									0.00	0	0
ABN61 On 31/01/2025 Spot Bond			3.53000	120.95011	3.53000	120.93470			0.00	0	0
Total ABN61 SPOT									0.00	0	0
Total For ABN61									0.00	0	0
ABN62 On 31/03/2028 Spot Bond			3.34000	171.58780	3.34000	171.56662			0.00	0	0
Total ABN62 SPOT									0.00	0	0
Total For ABN62									0.00	0	0
ABN63 On 07/12/2033 Spot Bond			3.30000	219.55796	3.30000	219.53125			0.00	0	0
Total ABN63 SPOT									0.00	0	0
Total For ABN63									0.00	0	0
ABN67 On 28/02/2023 Spot Bond			10.37000	91.18854	10.39500	91.06987			0.00	0	0
Total ABN67 SPOT									0.00	0	0
Total For ABN67									0.00	0	0
ABN72 On 17/03/2018 Spot Bond				101.72929		101.66735			0.00	0	0
Total ABN72 SPOT									0.00	0	0
Total For ABN72									0.00	0	0
ABN74 On 09/05/2018 Spot Bond				136.05000		135.93500			0.00	0	0
Total ABN74 SPOT									0.00	0	0
Total For ABN74									0.00	0	0
ABN79 On 21/12/2026 Spot Bond			10.85500	102.23383	10.87500	102.09212			0.00	0	0
Total ABN79 SPOT									0.00	0	0
Total For ABN79									0.00	0	0
ABN80 On 31/03/2021 Spot Bond			9.57500	92.90220	9.60500	92.79783			0.00	0	0
Total ABN80 SPOT									0.00	0	0
Total For ABN80									0.00	0	0
ABN85 On 05/07/2018 Spot Bond				100.00000		100.00000			0.00	0	0
Total ABN85 SPOT									0.00	0	0
Total For ABN85									0.00	0	0
ABN86 On 01/08/2018 Spot Bond				100.00000		100.00000			0.00	0	0
Total ABN86 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ABN86										0.00	0	0
ABN87 On 21/12/2026 Spot Bond			11.40000	99.23852	11.42000	99.10091				0.00	0	0
Total ABN87 SPOT										0.00	0	0
Total For ABN87										0.00	0	0
ABN91 On 11/12/2018 Spot Bond				101.64229		101.61789				0.00	0	0
Total ABN91 SPOT										0.00	0	0
Total For ABN91										0.00	0	0
ABN92 On 31/01/2019 Spot Bond				100.42705		100.40187				0.00	0	0
Total ABN92 SPOT										0.00	0	0
Total For ABN92										0.00	0	0
ABS10 On 17/03/2018 Spot Bond			7.14500	102.53150	7.17000	102.50359				0.00	0	0
Total ABS10 SPOT										0.00	0	0
Total For ABS10										0.00	0	0
ABS11 On 09/04/2021 Spot Bond			9.70000	100.22660	9.73000	100.11585				0.00	0	620,000,000
Total ABS11 SPOT										0.00	0	620,000,000
Total For ABS11										0.00	0	620,000,000
ABS12 On 14/05/2020 Spot Bond			9.73000	99.05673	9.77000	98.94460				0.00	0	0
Total ABS12 SPOT										0.00	0	0
Total For ABS12										0.00	0	0
ABS12/ On 14/05/2020 Spot Bond			9.20000	100.20600	9.20000	100.18111				0.00	0	0
Total ABS12/R207 SPOT										0.00	0	0
Total For ABS12/R207										0.00	0	0
ABS13 On 14/05/2022 Spot Bond			10.28000	97.94456	10.31000	97.81307				0.00	0	0
Total ABS13 SPOT										0.00	0	0
Total For ABS13										0.00	0	0
ABS14 On 11/11/2020 Spot Bond			9.54000	99.54005	9.57000	99.43836				0.00	0	0
Total ABS14 SPOT										0.00	0	0
Total For ABS14										0.00	0	0
ABS15 On 11/11/2022 Spot Bond			10.05000	99.06186	10.07500	98.93955				0.00	0	0
Total ABS15 SPOT										0.00	0	0
Total For ABS15										0.00	0	0
ABS16 On 11/11/2025 Spot Bond			10.30000	100.67680	10.32000	100.54147				0.00	0	0
Total ABS16 SPOT										0.00	0	0
Total For ABS16										0.00	0	0
ABS17 On 11/11/2027 Spot Bond			10.73500	99.56827	10.75500	99.41938				0.00	0	1,400,000,000
Total ABS17 SPOT										0.00	0	1,400,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ABS17									0.00	0	1,400,000,000
ABS18 On 26/09/2023 Spot Bond			10.22000	99.74433	10.24500	99.60981			0.00	0	0
Total ABS18 SPOT									0.00	0	0
Total For ABS18									0.00	0	0
ABS6 On 01/06/2020 Spot Bond			9.40000	101.12468	9.44000	101.01224			0.00	0	0
Total ABS6 SPOT									0.00	0	0
Total For ABS6									0.00	0	0
ABS7 On 11/09/2026 Spot Bond			10.75000	90.66959	10.77000	90.53954		860,000,000,000.00		80,000,000	3,900,000,000
Total ABS7 SPOT								860,000,000,000.00		80,000,000	3,900,000,000
Total For ABS7								860,000,000,000.00		80,000,000	3,900,000,000
ABS7/F On 11/09/2026 Spot Bond			100.00000	10.29675	100.00000	10.27371			0.00	0	0
Total ABS7/R186 SPOT									0.00	0	0
Total For ABS7/R186									0.00	0	0
ABS12 On 07/12/2023 Spot Bond			3.62000	282.34812	3.62000	282.31135			0.00	0	0
Total ABS12 SPOT									0.00	0	0
Total For ABS12									0.00	0	0
ABS14 On 31/01/2022 Spot Bond			3.03000	146.97277	3.00000	147.12847			0.00	0	0
Total ABS14 SPOT									0.00	0	0
Total For ABS14									0.00	0	0
ABT01L On 12/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ABT01U SPOT									0.00	0	0
Total For ABT01U									0.00	0	0
ACIF1L On 08/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ACIF1U SPOT									0.00	0	0
Total For ACIF1U									0.00	0	0
ACL02L On 20/03/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ACL02U SPOT									0.00	0	0
Total For ACL02U									0.00	0	0
ACL047 On 22/10/2018 Spot Bond				92.52076		92.48996			0.00	0	0
Total ACL047 SPOT									0.00	0	0
Total For ACL047									0.00	0	0
ACL089 On 25/11/2020 Spot Bond			10.00000	113.25000	10.00000	113.22000			0.00	0	0
Total ACL089/JIBAR SPOT									0.00	0	0
Total For ACL089/JIBAR									0.00	0	0
ACL095 On 20/12/2018 Spot Bond				101.47989		101.45440			0.00	0	0
Total ACL095 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACL095										0.00	0	0
ACL095 On 20/06/2020 Spot Bond				101.51895		101.49277				0.00	0	0
Total ACL096 SPOT										0.00	0	0
Total For ACL096										0.00	0	0
ACL097 On 20/12/2025 Spot Bond				101.53462		101.50817				0.00	0	0
Total ACL097 SPOT										0.00	0	0
Total For ACL097										0.00	0	0
ACL098 On 20/12/2025 Spot Bond				101.50314		101.47724				0.00	0	0
Total ACL098 SPOT										0.00	0	0
Total For ACL098										0.00	0	0
ACL100 On 20/12/2017 Spot Bond				101.43261		101.40794				0.00	0	0
Total ACL100 SPOT										0.00	0	0
Total For ACL100										0.00	0	0
ACL104 On 20/12/2019 Spot Bond			9.75000	102.05416	9.79000	101.95202				0.00	0	0
Total ACL104 SPOT										0.00	0	0
Total For ACL104										0.00	0	0
ACL127 On 20/09/2021 Spot Bond				232.68468		232.68468				0.00	0	0
Total ACL127 SPOT										0.00	0	0
Total For ACL127										0.00	0	0
ACL128 On 20/09/2021 Spot Bond				232.70399		232.70399				0.00	0	0
Total ACL128 SPOT										0.00	0	0
Total For ACL128										0.00	0	0
ACL129 On 20/09/2021 Spot Bond				101.46397		101.43876				0.00	1,000,000,000	500,000,000
Total ACL129 SPOT										0.00	1,000,000,000	500,000,000
Total For ACL129										0.00	1,000,000,000	500,000,000
ACL142 On 25/11/2020 Spot Bond			10.00000	113.25000	10.00000	113.22000				0.00	0	0
Total ACL142/JIBAR SPOT										0.00	0	0
Total For ACL142/JIBAR										0.00	0	0
ACL145 On 20/12/2021 Spot Bond				101.46873		101.44343				0.00	0	0
Total ACL145 SPOT										0.00	0	0
Total For ACL145										0.00	0	0
ACL161 On 20/03/2022 Spot Bond			10.23000	101.61136	10.23000	101.58336				0.00	0	0
Total ACL161 SPOT										0.00	0	0
Total For ACL161										0.00	0	0
ACL167 On 20/06/2019 Spot Bond			9.95000	103.78302	9.97500	103.71950				0.00	0	0
Total ACL167 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACL167										0.00	0	0
ACL17 On 20/06/2019 Spot Bond				101.46418		101.43897				0.00	0	0
Total ACL174 SPOT										0.00	0	0
Total For ACL174										0.00	0	0
ACL17 On 20/06/2019 Spot Bond				101.38535		101.36152				0.00	0	0
Total ACL175 SPOT										0.00	0	0
Total For ACL175										0.00	0	0
ACL18 On 20/06/2019 Spot Bond				102.41076		102.38684				0.00	800,000,000	400,000,000
Total ACL183 SPOT										0.00	800,000,000	400,000,000
Total For ACL183										0.00	800,000,000	400,000,000
ACL18 On 20/09/2022 Spot Bond				101.45610		101.43102				0.00	0	0
Total ACL185 SPOT										0.00	0	0
Total For ACL185										0.00	0	0
ACL18 On 20/09/2020 Spot Bond				101.47490		101.44949				0.00	0	0
Total ACL187 SPOT										0.00	0	0
Total For ACL187										0.00	0	0
ACL18 On 20/09/2020 Spot Bond				101.49537		101.46960				0.00	0	0
Total ACL188 SPOT										0.00	0	0
Total For ACL188										0.00	0	0
ACL19 On 20/09/2022 Spot Bond				101.50020		101.47436				0.00	0	0
Total ACL193 SPOT										0.00	0	0
Total For ACL193										0.00	0	0
ACL19 On 20/09/2022 Spot Bond				101.50020		101.47436				0.00	0	0
Total ACL194 SPOT										0.00	0	0
Total For ACL194										0.00	0	0
ACL19 On 20/12/2017 Spot Bond				101.43261		101.40794				0.00	0	0
Total ACL196 SPOT										0.00	0	0
Total For ACL196										0.00	0	0
ACL20 On 20/12/2022 Spot Bond				101.52700		101.50069				0.00	0	0
Total ACL201 SPOT										0.00	0	0
Total For ACL201										0.00	0	0
ACL20 On 20/12/2022 Spot Bond				101.52700		101.50069				0.00	0	0
Total ACL202 SPOT										0.00	0	0
Total For ACL202										0.00	0	0
ACL20 On 30/01/2023 Spot Bond				162.50352		162.50352				0.00	0	0
Total ACL203 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACL203										0.00	0	0
ACL203 On 14/02/2023 Spot Bond				165.24968		165.24968				0.00	0	0
Total ACL204 SPOT										0.00	0	0
Total For ACL204										0.00	0	0
ACL204 On 20/03/2018 Spot Bond				101.34283		101.31973				0.00	0	0
Total ACL208 SPOT										0.00	0	0
Total For ACL208										0.00	0	0
ACL208 On 20/05/2018 Spot Bond				99.93785		99.91714				0.00	0	0
Total ACL210 SPOT										0.00	0	0
Total For ACL210										0.00	0	0
ACL210 On 20/09/2018 Spot Bond				101.37268		101.34906				0.00	0	0
Total ACL212 SPOT										0.00	0	0
Total For ACL212										0.00	0	0
ACL212 On 20/06/2018 Spot Bond				101.20708		101.18261				0.00	0	0
Total ACL213 SPOT										0.00	0	0
Total For ACL213										0.00	0	0
ACL213 On 20/09/2020 Spot Bond				94.66713		94.63853				0.00	0	0
Total ACL214 SPOT										0.00	0	0
Total For ACL214										0.00	0	0
ACL214 On 20/09/2018 Spot Bond				101.35533		101.33202				0.00	0	0
Total ACL215 SPOT										0.00	0	0
Total For ACL215										0.00	0	0
ACL215 On 20/12/2018 Spot Bond				101.35377		101.33049				0.00	0	0
Total ACL216 SPOT										0.00	0	0
Total For ACL216										0.00	0	0
ACL216 On 20/12/2023 Spot Bond				101.44982		101.42486				0.00	0	0
Total ACL217 SPOT										0.00	0	0
Total For ACL217										0.00	0	0
ACL217 On 11/05/2020 Spot Bond				100.10171		100.01788				0.00	0	0
Total ACL218 SPOT										0.00	0	0
Total For ACL218										0.00	0	0
ACL218 On 26/01/2021 Spot Bond				100.55235		100.52696				0.00	0	0
Total ACL220 SPOT										0.00	0	0
Total For ACL220										0.00	0	0
ACL220 On 20/09/2021 Spot Bond				101.44349		101.41864				0.00	0	0
Total ACL221 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACL221										0.00	0	0
ACL222 On 20/09/2021 Spot Bond				101.41986		101.39542				0.00	0	0
Total ACL222 SPOT										0.00	0	0
Total For ACL222										0.00	0	0
ADCB0 On 08/03/2018 Spot Bond				102.18898		102.16612				0.00	1,175,200,000	587,600,000
Total ADCB01 SPOT										0.00	1,175,200,000	587,600,000
Total For ADCB01										0.00	1,175,200,000	587,600,000
ADCB0 On 08/03/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
ADCB0 On 08/03/2018 Spot Bond			100.00000	96.86135	100.00000	96.61040				0.00	0	0
Total ADCB01/JIBAR SPOT										0.00	0	0
Total For ADCB01/JIBAR										0.00	0	0
ADCB0 On 27/11/2017 Spot Bond				99.77578		102.15326				0.00	258,000,000	129,000,000
Total ADCB04 SPOT										0.00	258,000,000	129,000,000
Total For ADCB04										0.00	258,000,000	129,000,000
ADCB0 On 04/12/2018 Spot Bond				101.94353		101.91771				0.00	0	0
Total ADCB05 SPOT										0.00	0	0
Total For ADCB05										0.00	0	0
ADCB2 On 31/07/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ADCB2U SPOT										0.00	0	0
Total For ADCB2U										0.00	0	0
AECI00 On 21/12/2017 Spot Bond				102.13452		102.11274				0.00	0	0
Total AECI00 SPOT										0.00	0	0
Total For AECI00										0.00	0	0
AHF2A On 18/10/2018 Spot Bond				100.72287		100.69867				0.00	0	0
Total AHF2A2 SPOT										0.00	0	0
Total For AHF2A2										0.00	0	0
AHF2B On 18/10/2018 Spot Bond				100.74716		100.72214				0.00	0	0
Total AHF2B2 SPOT										0.00	0	0
Total For AHF2B2										0.00	0	0
AHF2C On 18/10/2018 Spot Bond				100.82805		100.80031				0.00	0	0
Total AHF2C2 SPOT										0.00	0	0
Total For AHF2C2										0.00	0	0
AHF3A On 18/04/2019 Spot Bond				101.26805		101.24565				0.00	0	160,000,000
Total AHF3A3 SPOT										0.00	0	160,000,000
Total For AHF3A3										0.00	0	160,000,000
AHF3A On 18/04/2019 Spot Bond				100.70671		100.68304				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AHF3A4 SPOT										0.00	0	0
Total For AHF3A4										0.00	0	0
AHF3B:On 18/04/2019 Spot Bond				100.90890		100.87845				0.00	0	0
Total AHF3B2 SPOT										0.00	0	0
Total For AHF3B2										0.00	0	0
AHF3B:On 18/04/2019 Spot Bond				100.86853		100.83943				0.00	0	0
Total AHF3B3 SPOT										0.00	0	0
Total For AHF3B3										0.00	0	0
AHF3C:On 18/04/2019 Spot Bond				101.19864		101.15844				0.00	0	0
Total AHF3C2 SPOT										0.00	0	0
Total For AHF3C2										0.00	0	0
AHF3C:On 18/04/2019 Spot Bond				101.07812		101.04198				0.00	0	0
Total AHF3C3 SPOT										0.00	0	0
Total For AHF3C3										0.00	0	0
AHL01L:On 15/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AHL01U SPOT										0.00	0	0
Total For AHL01U										0.00	0	0
AHL1AI:On 15/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AHL1AU SPOT										0.00	0	0
Total For AHL1AU										0.00	0	0
AHY2U:On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AHY2U SPOT										0.00	0	0
Total For AHY2U										0.00	0	0
AIG2U:On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AIG2U SPOT										0.00	0	0
Total For AIG2U										0.00	0	0
AIR01:On 15/03/2019 Spot Bond			8.94500	101.02492	8.97000	100.96987				0.00	0	0
Total AIR01 SPOT										0.00	0	0
Total For AIR01										0.00	0	0
AIR02:On 30/04/2023 Spot Bond			10.82500	104.01615	10.84500	103.90348				0.00	0	0
Total AIR02 SPOT										0.00	0	0
Total For AIR02										0.00	0	0
AIR04:On 29/05/2024 Spot Bond			10.33500	99.25331	10.36000	99.11332				0.00	0	0
Total AIR04 SPOT										0.00	0	0
Total For AIR04										0.00	0	0
AIR04U:On 26/10/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AIR04U SPOT										0.00	0	0
Total For AIR04U										0.00	0	0
AIR05 On 29/05/2030 Spot Bond			11.38500	95.53728	11.41000	95.35496				0.00	0	0
Total AIR05 SPOT										0.00	0	0
Total For AIR05										0.00	0	0
AIRL01 On 30/04/2028 Spot Bond			3.65000	173.08278	3.65000	173.05999				0.00	0	0
Total AIRL01 SPOT										0.00	0	0
Total For AIRL01										0.00	0	0
APF02 On 26/09/2019 Spot Bond				101.83493		101.80997				0.00	0	0
Total APF02 SPOT										0.00	0	0
Total For APF02										0.00	0	0
APF03 On 07/08/2018 Spot Bond				100.34768		100.32346				0.00	0	0
Total APF03 SPOT										0.00	0	0
Total For APF03										0.00	0	0
APF04 On 21/10/2021 Spot Bond				100.64291		100.61703				0.00	0	0
Total APF04 SPOT										0.00	0	0
Total For APF04										0.00	0	0
APF05 On 24/08/2020 Spot Bond				99.83757		99.81436				0.00	0	0
Total APF05 SPOT										0.00	0	0
Total For APF05										0.00	0	0
APF06 On 24/08/2022 Spot Bond				99.83287		99.80900				0.00	0	0
Total APF06 SPOT										0.00	0	0
Total For APF06										0.00	0	0
AS116L On 18/01/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS116U SPOT										0.00	0	0
Total For AS116U										0.00	0	0
AS120L On 01/02/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS120U SPOT										0.00	0	0
Total For AS120U										0.00	0	0
AS126L On 19/02/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS126U SPOT										0.00	0	0
Total For AS126U										0.00	0	0
AS127L On 19/02/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS127U SPOT										0.00	0	0
Total For AS127U										0.00	0	0
AS133L On 07/12/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AS133U SPOT										0.00	0	0
Total For AS133U										0.00	0	0
AS139L On 30/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS139U SPOT										0.00	0	0
Total For AS139U										0.00	0	0
AS167L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS167U SPOT										0.00	0	0
Total For AS167U										0.00	0	0
AS168L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS168U SPOT										0.00	0	0
Total For AS168U										0.00	0	0
AS180L On 09/03/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS180U SPOT										0.00	0	0
Total For AS180U										0.00	0	0
AS221L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS221U SPOT										0.00	0	0
Total For AS221U										0.00	0	0
AS224L On 24/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS224U SPOT										0.00	0	0
Total For AS224U										0.00	0	0
ASN01 On 20/03/2019 Spot Bond				101.38542		101.36158				0.00	0	0
Total ASN011 SPOT										0.00	0	0
Total For ASN011										0.00	0	0
ASN01 On 20/03/2019 Spot Bond			100.00000			100.00000				0.00	600,000,000	300,000,000
Total ASN014 SPOT										0.00	600,000,000	300,000,000
Total For ASN014										0.00	600,000,000	300,000,000
ASN02 On 07/12/2033 Spot Bond			3.55000	238.72279	3.55000	238.69213				0.00	0	0
Total ASN022 SPOT										0.00	0	0
Total For ASN022										0.00	0	0
ASN02 On 20/06/2019 Spot Bond				100.50456		100.47820				0.00	0	0
Total ASN028 SPOT										0.00	0	0
Total For ASN028										0.00	0	0
ASN03 On 20/06/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN034 SPOT										0.00	0	0
Total For ASN034										0.00	0	0
ASN03 On 10/11/2019 Spot Bond				100.16990		100.14559				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN036 SPOT										0.00	0	0
Total For ASN036										0.00	0	0
ASN03: On 07/12/2033 Spot Bond			3.56500	212.64676	3.56500	212.61939				0.00	0	0
Total ASN037 SPOT										0.00	0	0
Total For ASN037										0.00	0	0
ASN04: On 21/11/2019 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN041 SPOT										0.00	0	0
Total For ASN041										0.00	0	0
ASN04: On 12/03/2020 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN048 SPOT										0.00	0	0
Total For ASN048										0.00	0	0
ASN05: On 19/03/2018 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN051 SPOT										0.00	0	0
Total For ASN051										0.00	0	0
ASN05: On 16/04/2018 Spot Bond				100.76481		100.74083				0.00	0	0
Total ASN057 SPOT										0.00	0	0
Total For ASN057										0.00	0	0
ASN05: On 22/04/2020 Spot Bond				100.63610		100.61049				0.00	0	0
Total ASN058 SPOT										0.00	0	0
Total For ASN058										0.00	0	0
ASN05: On 28/04/2020 Spot Bond				100.46042		100.43487				0.00	0	0
Total ASN059 SPOT										0.00	0	0
Total For ASN059										0.00	0	0
ASN06: On 30/04/2020 Spot Bond				100.45224		100.42708				0.00	0	0
Total ASN061 SPOT										0.00	0	0
Total For ASN061										0.00	0	0
ASN06: On 14/05/2018 Spot Bond				99.73948		99.73802				0.00	0	0
Total ASN062 SPOT										0.00	0	0
Total For ASN062										0.00	0	0
ASN06: On 22/05/2020 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN064 SPOT										0.00	0	0
Total For ASN064										0.00	0	0
ASN06: On 01/06/2018 Spot Bond				101.82351		101.80047				0.00	0	0
Total ASN066 SPOT										0.00	0	0
Total For ASN066										0.00	0	0
ASN06: On 15/06/2018 Spot Bond				101.44257		101.41987				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN068 SPOT										0.00	0	0
Total For ASN068										0.00	0	0
ASN068: On 07/02/2020 Spot Bond				100.24519		100.22047				0.00	0	0
Total ASN069 SPOT										0.00	0	0
Total For ASN069										0.00	0	0
ASN069: On 02/07/2018 Spot Bond				97.83628		98.60290				0.00	0	0
Total ASN073 SPOT										0.00	0	0
Total For ASN073										0.00	0	0
ASN073: On 23/07/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN077 SPOT										0.00	0	0
Total For ASN077										0.00	0	0
ASN077: On 20/06/2020 Spot Bond				101.63855		101.61027				0.00	0	0
Total ASN078 SPOT										0.00	0	0
Total For ASN078										0.00	0	0
ASN078: On 20/09/2020 Spot Bond				101.40087		101.37676				0.00	0	0
Total ASN080 SPOT										0.00	0	0
Total For ASN080										0.00	0	0
ASN080: On 10/12/2017 Spot Bond				101.65142		101.62688				0.00	0	0
Total ASN081 SPOT										0.00	0	0
Total For ASN081										0.00	0	0
ASN081: On 20/06/2020 Spot Bond				101.98776		101.96207				0.00	3,267,100,000	1,715,400,000
Total ASN083 SPOT										0.00	3,267,100,000	1,715,400,000
Total For ASN083										0.00	3,267,100,000	1,715,400,000
ASN083: On 03/09/2020 Spot Bond				102.04442		102.01721				0.00	0	0
Total ASN084 SPOT										0.00	0	0
Total For ASN084										0.00	0	0
ASN084: On 25/09/2018 Spot Bond				101.22579		101.20222				0.00	0	0
Total ASN086 SPOT										0.00	0	0
Total For ASN086										0.00	0	0
ASN086: On 01/10/2020 Spot Bond				129.22696		130.27549				0.00	0	0
Total ASN087 SPOT										0.00	0	0
Total For ASN087										0.00	0	0
ASN087: On 08/10/2018 Spot Bond				100.92197		100.89816				0.00	0	0
Total ASN090 SPOT										0.00	0	0
Total For ASN090										0.00	0	0
ASN090: On 16/10/2020 Spot Bond				100.00000		100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN091 SPOT										0.00	0	0
Total For ASN091										0.00	0	0
ASN091 On 21/10/2020 Spot Bond				100.62268		100.59761				0.00	90,000,000	30,000,000
Total ASN092 SPOT										0.00	90,000,000	30,000,000
Total For ASN092										0.00	90,000,000	30,000,000
ASN092 On 10/11/2020 Spot Bond				100.17283		100.14750				0.00	0	0
Total ASN096 SPOT										0.00	0	0
Total For ASN096										0.00	0	0
ASN096 On 20/12/2020 Spot Bond				74.31353		74.41843				0.00	0	0
Total ASN099 SPOT										0.00	0	0
Total For ASN099										0.00	0	0
ASN111 On 02/12/2020 Spot Bond				101.86288		101.83817				0.00	0	0
Total ASN111 SPOT										0.00	0	0
Total For ASN111										0.00	0	0
ASN112 On 20/12/2017 Spot Bond				101.44049		101.41569				0.00	0	0
Total ASN112 SPOT										0.00	0	0
Total For ASN112										0.00	0	0
ASN113 On 07/03/2021 Spot Bond				101.76863		101.74404				0.00	80,000,000	20,000,000
Total ASN113 SPOT										0.00	80,000,000	20,000,000
Total For ASN113										0.00	80,000,000	20,000,000
ASN114 On 03/12/2020 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN114 SPOT										0.00	0	0
Total For ASN114										0.00	0	0
ASN115 On 10/12/2020 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN115 SPOT										0.00	0	0
Total For ASN115										0.00	0	0
ASN119 On 27/01/2018 Spot Bond				100.49810		100.47407				0.00	0	0
Total ASN119 SPOT										0.00	0	0
Total For ASN119										0.00	0	0
ASN121 On 20/12/2020 Spot Bond				101.84147		101.80964				0.00	0	0
Total ASN121 SPOT										0.00	0	0
Total For ASN121										0.00	0	0
ASN125 On 20/03/2019 Spot Bond				101.41302		101.38870				0.00	0	0
Total ASN125 SPOT										0.00	0	0
Total For ASN125										0.00	0	0
ASN125 On 24/02/2019 Spot Bond				99.83537		99.81187				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN128 SPOT										0.00	0	0
Total For ASN128										0.00	0	0
ASN128: On 24/02/2019 Spot Bond				99.84273		99.81944				0.00	0	0
Total ASN129 SPOT										0.00	0	0
Total For ASN129										0.00	0	0
ASN129: On 24/02/2019 Spot Bond				99.83820		99.81510				0.00	0	0
Total ASN130 SPOT										0.00	0	0
Total For ASN130										0.00	0	0
ASN130: On 03/03/2019 Spot Bond				101.84272		101.81829				0.00	0	0
Total ASN131 SPOT										0.00	0	0
Total For ASN131										0.00	0	0
ASN131: On 03/03/2019 Spot Bond				101.82758		101.80336				0.00	0	0
Total ASN132 SPOT										0.00	0	0
Total For ASN132										0.00	0	0
ASN132: On 20/12/2020 Spot Bond				101.82576		101.79420				0.00	0	0
Total ASN134 SPOT										0.00	0	0
Total For ASN134										0.00	0	0
ASN134: On 05/03/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN135 SPOT										0.00	0	0
Total For ASN135										0.00	0	0
ASN135: On 31/12/2018 Spot Bond				88.75000		88.71000				0.00	1,000,000,000	500,000,000
Total ASN136 SPOT										0.00	1,000,000,000	500,000,000
Total For ASN136										0.00	1,000,000,000	500,000,000
ASN136: On 31/01/2022 Spot Bond			3.76000	142.85047	3.73000	142.99823				0.00	0	0
Total ASN137 SPOT										0.00	0	0
Total For ASN137										0.00	0	0
ASN137: On 30/03/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN140 SPOT										0.00	0	0
Total For ASN140										0.00	0	0
ASN140: On 31/12/2018 Spot Bond				88.75000		88.71000				0.00	0	0
Total ASN141 SPOT										0.00	0	0
Total For ASN141										0.00	0	0
ASN141: On 20/06/2020 Spot Bond				103.57293		103.54845				0.00	0	0
Total ASN143 SPOT										0.00	0	0
Total For ASN143										0.00	0	0
ASN143: On 28/04/2021 Spot Bond				100.00000		100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN144 SPOT										0.00	0	0
Total For ASN144										0.00	0	0
ASN144 On 20/06/2021 Spot Bond				58.51370		58.51370				0.00	0	0
Total ASN145 SPOT										0.00	0	0
Total For ASN145										0.00	0	0
ASN145 On 04/05/2021 Spot Bond				100.27323		100.24832				0.00	30,000,000	10,000,000
Total ASN146 SPOT										0.00	30,000,000	10,000,000
Total For ASN146										0.00	30,000,000	10,000,000
ASN146 On 04/05/2021 Spot Bond				100.27323		100.24832				0.00	0	0
Total ASN147 SPOT										0.00	0	0
Total For ASN147										0.00	0	0
ASN147 On 31/01/2022 Spot Bond			3.80500	142.60080	3.77500	142.74808				0.00	0	0
Total ASN149 SPOT										0.00	0	0
Total For ASN149										0.00	0	0
ASN149 On 31/05/2021 Spot Bond				109.22793		109.74278				0.00	0	0
Total ASN150 SPOT										0.00	0	0
Total For ASN150										0.00	0	0
ASN150 On 02/06/2021 Spot Bond				101.90332		101.87805				0.00	0	0
Total ASN152 SPOT										0.00	0	0
Total For ASN152										0.00	0	0
ASN152 On 31/03/2028 Spot Bond			4.24000	158.42292	4.24000	158.39955				0.00	0	0
Total ASN154 SPOT										0.00	0	0
Total For ASN154										0.00	0	0
ASN154 On 29/06/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN156 SPOT										0.00	0	0
Total For ASN156										0.00	0	0
ASN156 On 06/07/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN157 SPOT										0.00	0	0
Total For ASN157										0.00	0	0
ASN157 On 27/07/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN159 SPOT										0.00	0	0
Total For ASN159										0.00	0	0
ASN159 On 08/08/2021 Spot Bond				100.23016		100.20433				0.00	0	0
Total ASN160 SPOT										0.00	0	0
Total For ASN160										0.00	0	0
ASN160 On 19/08/2021 Spot Bond				99.92986		99.90646				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN161 SPOT										0.00	0	0
Total For ASN161										0.00	0	0
ASN16: On 29/08/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN163 SPOT										0.00	0	0
Total For ASN163										0.00	0	0
ASN16: On 06/09/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN164 SPOT										0.00	0	0
Total For ASN164										0.00	0	0
ASN16: On 20/06/2021 Spot Bond				101.52694		101.50063				0.00	0	0
Total ASN165 SPOT										0.00	0	0
Total For ASN165										0.00	0	0
ASN17: On 22/11/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN172 SPOT										0.00	0	0
Total For ASN172										0.00	0	0
ASN17: On 02/12/2019 Spot Bond				101.78218		101.75858				0.00	0	0
Total ASN174 SPOT										0.00	0	0
Total For ASN174										0.00	0	0
ASN17: On 21/12/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN176 SPOT										0.00	0	0
Total For ASN176										0.00	0	0
ASN17: On 23/12/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN177 SPOT										0.00	0	0
Total For ASN177										0.00	0	0
ASN17: On 30/07/2018 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN178 SPOT										0.00	0	0
Total For ASN178										0.00	0	0
ASN17: On 25/02/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN179 SPOT										0.00	0	0
Total For ASN179										0.00	0	0
ASN18: On 20/06/2022 Spot Bond				101.60894		101.58119				0.00	0	0
Total ASN181 SPOT										0.00	0	0
Total For ASN181										0.00	0	0
ASN18: On 25/04/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN185 SPOT										0.00	0	0
Total For ASN185										0.00	0	0
ASN18: On 05/12/2017 Spot Bond				101.60156		101.57925				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN189 SPOT										0.00	0	0
Total For ASN189										0.00	0	0
ASN19(On 12/06/2020 Spot Bond				101.58185		101.55794				0.00	0	0
Total ASN190 SPOT										0.00	0	0
Total For ASN190										0.00	0	0
ASN19(On 15/06/2018 Spot Bond				115.94850		114.33166				0.00	0	0
Total ASN191 SPOT										0.00	0	0
Total For ASN191										0.00	0	0
ASN19(On 27/06/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN192 SPOT										0.00	0	0
Total For ASN192										0.00	0	0
ASN19(On 12/07/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN193 SPOT										0.00	0	0
Total For ASN193										0.00	0	0
ASN19(On 30/06/2022 Spot Bond				101.16904		101.14353				0.00	0	0
Total ASN194 SPOT										0.00	0	0
Total For ASN194										0.00	0	0
ASN19(On 31/01/2038 Spot Bond			3.86000	104.03960	3.86000	104.02543				0.00	0	0
Total ASN195 SPOT										0.00	0	0
Total For ASN195										0.00	0	0
ASN19(On 20/06/2022 Spot Bond				101.36948		101.34592				0.00	0	0
Total ASN196 SPOT										0.00	0	0
Total For ASN196										0.00	0	0
ASN19(On 09/04/2018 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN197 SPOT										0.00	0	0
Total For ASN197										0.00	0	0
ASN19(On 04/05/2018 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN198 SPOT										0.00	0	0
Total For ASN198										0.00	0	0
ASN19(On 01/07/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN199 SPOT										0.00	0	0
Total For ASN199										0.00	0	0
ASN20(On 25/07/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN200 SPOT										0.00	0	0
Total For ASN200										0.00	0	0
ASN20(On 21/07/2022 Spot Bond				100.00000		100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN201 SPOT										0.00	0	0
Total For ASN201										0.00	0	0
ASN201: On 18/07/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN202 SPOT										0.00	0	0
Total For ASN202										0.00	0	0
ASN202: On 20/06/2022 Spot Bond				101.38241		101.35862				0.00	0	0
Total ASN203 SPOT										0.00	0	0
Total For ASN203										0.00	0	0
ASN203: On 20/06/2022 Spot Bond				101.47192		101.44657				0.00	1,420,000,000	710,000,000
Total ASN204 SPOT										0.00	1,420,000,000	710,000,000
Total For ASN204										0.00	1,420,000,000	710,000,000
ASN204: On 25/08/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN207 SPOT										0.00	0	0
Total For ASN207										0.00	0	0
ASN207: On 24/08/2021 Spot Bond				99.80830		99.78094				0.00	0	0
Total ASN208 SPOT										0.00	0	0
Total For ASN208										0.00	0	0
ASN208: On 24/08/2025 Spot Bond				99.79015		99.76027				0.00	0	0
Total ASN209 SPOT										0.00	0	0
Total For ASN209										0.00	0	0
ASN209: On 28/08/2020 Spot Bond				101.86933		101.84642				0.00	0	0
Total ASN210 SPOT										0.00	0	0
Total For ASN210										0.00	0	0
ASN210: On 05/03/2018 Spot Bond				101.62389		101.60156				0.00	0	0
Total ASN211 SPOT										0.00	0	0
Total For ASN211										0.00	0	0
ASN211: On 02/09/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN212 SPOT										0.00	0	0
Total For ASN212										0.00	0	0
ASN212: On 01/09/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN213 SPOT										0.00	0	0
Total For ASN213										0.00	0	0
ASN213: On 29/08/2022 Spot Bond				101.66840		101.64426				0.00	0	0
Total ASN214 SPOT										0.00	0	0
Total For ASN214										0.00	0	0
ASN214: On 14/09/2018 Spot Bond				101.44684		101.42459				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN215 SPOT										0.00	0	0
Total For ASN215										0.00	0	0
ASN215 On 12/09/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN216 SPOT										0.00	0	0
Total For ASN216										0.00	0	0
ASN216 On 12/09/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN217 SPOT										0.00	0	0
Total For ASN217										0.00	0	0
ASN217 On 19/09/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN218 SPOT										0.00	0	0
Total For ASN218										0.00	0	0
ASN218 On 20/09/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN219 SPOT										0.00	0	0
Total For ASN219										0.00	0	0
ASN219 On 22/09/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN220 SPOT										0.00	0	0
Total For ASN220										0.00	0	0
ASN220 On 13/07/2018 Spot Bond				100.75822		100.73621				0.00	0	0
Total ASN222 SPOT										0.00	0	0
Total For ASN222										0.00	0	0
ASN222 On 25/10/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN223 SPOT										0.00	0	0
Total For ASN223										0.00	0	0
ASN223 On 25/10/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN225 SPOT										0.00	0	0
Total For ASN225										0.00	0	0
ASN225 On 02/05/2018 Spot Bond				100.32530		100.30355				0.00	0	0
Total ASN227 SPOT										0.00	0	0
Total For ASN227										0.00	0	0
ASN227 On 01/11/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN228 SPOT										0.00	0	0
Total For ASN228										0.00	0	0
ASN228 On 10/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ASN229 SPOT										0.00	0	0
Total For ASN229										0.00	0	0
ASN229 On 10/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN230 SPOT										0.00	0	0
Total For ASN230										0.00	0	0
ASN38I On 20/12/2017 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ASN38U SPOT										0.00	0	0
Total For ASN38U										0.00	0	0
ASN39I On 20/12/2017 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ASN39U SPOT										0.00	0	0
Total For ASN39U										0.00	0	0
ASN40I On 20/12/2017 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ASN40U SPOT										0.00	0	0
Total For ASN40U										0.00	0	0
ASN50I On 16/03/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ASN50U SPOT										0.00	0	0
Total For ASN50U										0.00	0	0
ASN75I On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ASN75U SPOT										0.00	0	0
Total For ASN75U										0.00	0	0
ASN89I On 02/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ASN89U SPOT										0.00	0	0
Total For ASN89U										0.00	0	0
BAR00 On 12/06/2018 Spot Bond				101.48843		101.46596				0.00	0	0
Total BAR001 SPOT										0.00	0	0
Total For BAR001										0.00	0	0
BAW11 On 01/10/2018 Spot Bond			9.32000	101.63688	9.34500	101.59081				0.00	0	0
Total BAW11 SPOT										0.00	0	0
Total For BAW11										0.00	0	0
BAW17 On 05/12/2018 Spot Bond				101.59539		101.57206				0.00	346,000,000	173,000,000
Total BAW17 SPOT										0.00	346,000,000	173,000,000
Total For BAW17										0.00	346,000,000	173,000,000
BAW17 On 05/12/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAW17/JIBAR SPOT										0.00	0	0
Total For BAW17/JIBAR										0.00	0	0
BAW18 On 05/12/2020 Spot Bond				101.65261		101.62890				0.00	0	0
Total BAW18 SPOT										0.00	0	0
Total For BAW18										0.00	0	0
BAW19 On 05/12/2020 Spot Bond			10.15000	102.78455	10.18000	102.68041				0.00	0	1,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAW19 SPOT										0.00	0	1,000,000,000
Total For BAW19										0.00	0	1,000,000,000
BAW21 On 24/03/2022 Spot Bond			10.25000	98.07641	10.28000	97.94818				0.00	0	0
Total BAW21 SPOT										0.00	0	0
Total For BAW21										0.00	0	0
BAW21 On 24/03/2022 Spot Bond			9.30000	101.34694	9.30000	101.32149				0.00	0	0
Total BAW21/R208 SPOT										0.00	0	0
Total For BAW21/R208										0.00	0	0
BAW22 On 07/12/2022 Spot Bond				101.76861		101.74403				0.00	0	0
Total BAW22 SPOT										0.00	0	0
Total For BAW22										0.00	0	0
BAW24 On 30/09/2019 Spot Bond				102.01184		101.98849				0.00	0	0
Total BAW24 SPOT										0.00	0	0
Total For BAW24										0.00	0	0
BAW25 On 08/05/2020 Spot Bond				100.22057		100.19583				0.00	1,120,000,000	560,000,000
Total BAW25 SPOT										0.00	1,120,000,000	560,000,000
Total For BAW25										0.00	1,120,000,000	560,000,000
BAW26 On 11/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAW26U SPOT										0.00	0	0
Total For BAW26U										0.00	0	0
BAW27 On 11/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAW27U SPOT										0.00	0	0
Total For BAW27U										0.00	0	0
BAW28 On 06/06/2022 Spot Bond				101.80313		101.77846				0.00	0	0
Total BAW28 SPOT										0.00	0	0
Total For BAW28										0.00	0	0
BAYA31 On 31/12/2018 Spot Bond				101.42425		101.39312				0.00	0	0
Total BAYA31 SPOT										0.00	0	0
Total For BAYA31										0.00	0	0
BAYA33 On 31/03/2018 Spot Bond				101.38652		101.35622				0.00	0	0
Total BAYA33 SPOT										0.00	0	0
Total For BAYA33										0.00	0	0
BAYA34 On 31/03/2018 Spot Bond				101.41759		101.38660				0.00	0	0
Total BAYA34 SPOT										0.00	0	0
Total For BAYA34										0.00	0	0
BAYA35 On 31/03/2018 Spot Bond				101.41759		101.38660				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA35 SPOT										0.00	0	0
Total For BAYA35										0.00	0	0
BAYA36 On 31/03/2018 Spot Bond				99.64560		99.64560				0.00	0	0
Total BAYA36 SPOT										0.00	0	0
Total For BAYA36										0.00	0	0
BAYA37 On 30/09/2018 Spot Bond				101.33611		101.30488				0.00	0	0
Total BAYA39 SPOT										0.00	0	0
Total For BAYA39										0.00	0	0
BAYA40 On 30/09/2018 Spot Bond				100.07162		100.07162				0.00	0	0
Total BAYA41 SPOT										0.00	0	0
Total For BAYA41										0.00	0	0
BAYA42 On 30/09/2018 Spot Bond				101.41797		101.38698				0.00	0	0
Total BAYA42 SPOT										0.00	0	0
Total For BAYA42										0.00	0	0
BAYA43 On 31/03/2019 Spot Bond				101.41809		101.38710				0.00	0	0
Total BAYA45 SPOT										0.00	0	0
Total For BAYA45										0.00	0	0
BAYA46 On 31/03/2019 Spot Bond				101.49366		101.46039				0.00	0	0
Total BAYA51 SPOT										0.00	0	0
Total For BAYA51										0.00	0	0
BAYA52 On 31/03/2019 Spot Bond				101.52377		101.49045				0.00	0	0
Total BAYA52 SPOT										0.00	0	0
Total For BAYA52										0.00	0	0
BAYA53 On 30/09/2019 Spot Bond				101.52392		101.49060				0.00	0	0
Total BAYA54 SPOT										0.00	0	0
Total For BAYA54										0.00	0	0
BAYA54 On 31/03/2018 Spot Bond				101.38279		101.35790				0.00	0	0
Total BAYA55 SPOT										0.00	0	0
Total For BAYA55										0.00	0	0
BAYA56 On 31/03/2022 Spot Bond				101.57346		101.53904				0.00	0	0
Total BAYA57 SPOT										0.00	0	0
Total For BAYA57										0.00	0	0
BAYA57 On 30/06/2020 Spot Bond				101.52384		101.49052				0.00	0	0
Total BAYA58 SPOT										0.00	0	0
Total For BAYA58										0.00	0	0
BAYA58 On 30/06/2022 Spot Bond			13.89000	102.49967	13.91500	102.38035				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA59 SPOT										0.00	0	0
Total For BAYA59										0.00	0	0
BAYA6(On 30/06/2020 Spot Bond			13.20000	101.97840	13.23000	101.84335				0.00	0	0
Total BAYA60 SPOT										0.00	0	0
Total For BAYA60										0.00	0	0
BAYA6(On 30/06/2020 Spot Bond				101.52382		101.49050				0.00	0	0
Total BAYA61 SPOT										0.00	0	0
Total For BAYA61										0.00	0	0
BAYB0(On 30/06/2019 Spot Bond				101.82173		101.78184				0.00	0	0
Total BAYB05 SPOT										0.00	0	0
Total For BAYB05										0.00	0	0
BAYB0(On 31/12/2019 Spot Bond				101.82152		101.78162				0.00	0	0
Total BAYB06 SPOT										0.00	0	0
Total For BAYB06										0.00	0	0
BAYB0(On 31/03/2020 Spot Bond				101.82162		101.78173				0.00	0	0
Total BAYB07 SPOT										0.00	0	0
Total For BAYB07										0.00	0	0
BAYB0(On 30/09/2020 Spot Bond				106.57929		106.54072				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB1(On 30/06/2020 Spot Bond				101.88368		101.84242				0.00	0	0
Total BAYB11 SPOT										0.00	0	0
Total For BAYB11										0.00	0	0
BAYD1(On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD1U SPOT										0.00	0	0
Total For BAYD1U										0.00	0	0
BAYD2(On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD2U SPOT										0.00	0	0
Total For BAYD2U										0.00	0	0
BAYD3(On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD3U SPOT										0.00	0	0
Total For BAYD3U										0.00	0	0
BAYD4(On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD4U SPOT										0.00	0	0
Total For BAYD4U										0.00	0	0
BAYD5(On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYD5U SPOT										0.00	0	0
Total For BAYD5U										0.00	0	0
BAYD6I On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD6U SPOT										0.00	0	0
Total For BAYD6U										0.00	0	0
BC121L On 24/11/2017 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BC121U SPOT										0.00	0	0
Total For BC121U										0.00	0	0
BCJ10 On 12/07/2019 Spot Bond				100.84644		100.82285				0.00	0	0
Total BCJ10 SPOT										0.00	0	0
Total For BCJ10										0.00	0	0
BCJ11 On 14/11/2017 Spot Bond					0.00000	0.00000				0.00	0	0
Total BCJ11 SPOT										0.00	0	0
Total For BCJ11										0.00	0	0
BCJ12 On 23/03/2018 Spot Bond			8.65000	101.30015	8.65000	101.27685				0.00	0	0
Total BCJ12 SPOT										0.00	0	0
Total For BCJ12										0.00	0	0
BCJ13 On 20/04/2018 Spot Bond				100.65223		100.62959				0.00	0	0
Total BCJ13 SPOT										0.00	0	0
Total For BCJ13										0.00	0	0
BCJ14 On 09/05/2019 Spot Bond				100.18083		100.15797				0.00	0	0
Total BCJ14 SPOT										0.00	0	0
Total For BCJ14										0.00	0	0
BCJ15 On 09/11/2020 Spot Bond				100.18497		100.16157				0.00	0	0
Total BCJ15 SPOT										0.00	0	0
Total For BCJ15										0.00	0	0
BD020€ On 28/04/2028 Spot Bond			9.47000	170.95306	9.49000	170.56950				0.00	0	0
Total BD0205 SPOT										0.00	0	0
Total For BD0205										0.00	0	0
BD020€ On 02/03/2028 Spot Bond			9.47000	171.61257	9.49000	171.23174				0.00	0	0
Total BD0206 SPOT										0.00	0	0
Total For BD0206										0.00	0	0
BD030€ On 18/04/2028 Spot Bond			9.85500	89.51323	9.87500	89.37098				0.00	0	0
Total BD0302 SPOT										0.00	0	0
Total For BD0302										0.00	0	0
BD302L On 18/04/2028 Spot Bond			100.00000	9.15312	100.00000	9.11833				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BD302U SPOT										0.00	0	0
Total For BD302U										0.00	0	0
BEER0 On 28/03/2018 Spot Bond			8.57000	100.47217	8.59500	100.44048				0.00	0	30,000,000
Total BEER02 SPOT										0.00	0	30,000,000
Total For BEER02										0.00	0	30,000,000
BG1A7 On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BG1A7U SPOT										0.00	0	0
Total For BG1A7U										0.00	0	0
BG1A8 On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BG1A8U SPOT										0.00	0	0
Total For BG1A8U										0.00	0	0
BG1B2 On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BG1B2U SPOT										0.00	0	0
Total For BG1B2U										0.00	0	0
BG1C2 On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BG1C2U SPOT										0.00	0	0
Total For BG1C2U										0.00	0	0
BG1D2 On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BG1D2U SPOT										0.00	0	0
Total For BG1D2U										0.00	0	0
BG1E2 On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BG1E2U SPOT										0.00	0	0
Total For BG1E2U										0.00	0	0
BG1F2 On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BG1F2U SPOT										0.00	0	0
Total For BG1F2U										0.00	0	0
BGL01 On 19/11/2019 Spot Bond				101.54004		101.51493				0.00	0	600,000,000
Total BGL01 SPOT										0.00	0	600,000,000
Total For BGL01										0.00	0	600,000,000
BGL02 On 19/11/2019 Spot Bond			10.45000	100.62332	10.49000	100.52440				0.00	0	0
Total BGL02 SPOT										0.00	0	0
Total For BGL02										0.00	0	0
BGL03 On 05/02/2020 Spot Bond				102.23128		102.20381				0.00	0	0
Total BGL03 SPOT										0.00	0	0
Total For BGL03										0.00	0	0
BGL04 On 05/02/2020 Spot Bond			10.90000	101.17216	10.94000	101.06669				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total BGL04 SPOT									0.00	0	0
Total For BGL04									0.00	0	0
BGL05 On 04/09/2020 Spot Bond			11.80000	101.27303	11.83000	101.17157			6,372,000,000,000.00	540,000,000	180,000,000
Total BGL05 SPOT									6,372,000,000,000.00	540,000,000	180,000,000
Total For BGL05									6,372,000,000,000.00	540,000,000	180,000,000
BGL06 On 04/09/2020 Spot Bond				104.43839		104.41129			0.00	0	0
Total BGL06 SPOT									0.00	0	0
Total For BGL06									0.00	0	0
BGL07 On 03/09/2022 Spot Bond			11.76000	102.58525	11.78500	102.46306			0.00	0	0
Total BGL07 SPOT									0.00	0	0
Total For BGL07									0.00	0	0
BGL08 On 03/09/2022 Spot Bond				102.16519		102.13631			0.00	0	0
Total BGL08 SPOT									0.00	0	0
Total For BGL08									0.00	0	0
BGL09 On 29/09/2020 Spot Bond			11.80000	100.56201	11.83000	100.45932			0.00	0	0
Total BGL09 SPOT									0.00	0	0
Total For BGL09									0.00	0	0
BGL10 On 05/05/2021 Spot Bond				100.32514		100.29549			0.00	0	0
Total BGL10 SPOT									0.00	0	0
Total For BGL10									0.00	0	0
BGL11 On 05/05/2021 Spot Bond			12.18000	101.09101	12.21000	100.97477			0.00	0	0
Total BGL11 SPOT									0.00	0	0
Total For BGL11									0.00	0	0
BGL12 On 20/08/2021 Spot Bond				103.29019		103.26240			0.00	740,000,000	380,000,000
Total BGL12 SPOT									0.00	740,000,000	380,000,000
Total For BGL12									0.00	740,000,000	380,000,000
BGL13 On 20/08/2021 Spot Bond			11.65000	103.06556	11.68000	102.94435			0.00	0	0
Total BGL13 SPOT									0.00	0	0
Total For BGL13									0.00	0	0
BGL14 On 03/11/2021 Spot Bond				102.00854		101.97827			0.00	0	0
Total BGL14 SPOT									0.00	0	0
Total For BGL14									0.00	0	0
BGL15 On 17/03/2022 Spot Bond				103.93816		103.90896			0.00	0	0
Total BGL15 SPOT									0.00	0	0
Total For BGL15									0.00	0	0
BGL16 On 25/05/2022 Spot Bond				99.71563		99.68712			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BGL16 SPOT										0.00	0	0
Total For BGL16										0.00	0	0
BGL17 On 14/08/2024 Spot Bond				100.03123		100.05618				0.00	0	0
Total BGL17 SPOT										0.00	0	0
Total For BGL17										0.00	0	0
BGL18 On 30/09/2022 Spot Bond				101.36473		101.33679				0.00	0	0
Total BGL18 SPOT										0.00	0	0
Total For BGL18										0.00	0	0
BGL19 On 29/09/2024 Spot Bond				101.40444		101.37569				0.00	0	0
Total BGL19 SPOT										0.00	0	0
Total For BGL19										0.00	0	0
BGR04 On 28/02/2018 Spot Bond				106.28082		106.25685				0.00	0	0
Total BGR04 SPOT										0.00	0	0
Total For BGR04										0.00	0	0
BGT01 On 12/09/2022 Spot Bond				103.57129		103.53635				0.00	0	0
Total BGT01 SPOT										0.00	0	0
Total For BGT01										0.00	0	0
BID04 On 23/11/2017 Spot Bond				99.87932		99.85919				0.00	1,000,000,000	520,000,000
Total BID04 SPOT										0.00	1,000,000,000	520,000,000
Total For BID04										0.00	1,000,000,000	520,000,000
BID05 On 30/06/2019 Spot Bond				100.59629		100.57285				0.00	0	0
Total BID05 SPOT										0.00	0	0
Total For BID05										0.00	0	0
BID06 On 30/06/2019 Spot Bond			9.22000	102.83208	9.24500	102.77001				0.00	0	2,200,000,000
Total BID06 SPOT										0.00	0	2,200,000,000
Total For BID06										0.00	0	2,200,000,000
BID07 On 30/06/2020 Spot Bond				101.08796		101.06423				0.00	0	0
Total BID07 SPOT										0.00	0	0
Total For BID07										0.00	0	0
BID08 On 30/06/2022 Spot Bond				101.11292		101.08863				0.00	0	0
Total BID08 SPOT										0.00	0	0
Total For BID08										0.00	0	0
BPPF01 On 22/03/2018 Spot Bond				101.22575		101.20395				0.00	0	0
Total BPPF01 SPOT										0.00	0	0
Total For BPPF01										0.00	0	0
BPPF01 On 22/03/2020 Spot Bond				101.33214		101.30842				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BPPF02 SPOT										0.00	0	0
Total For BPPF02										0.00	0	0
BPPF0: On 17/09/2018 Spot Bond				101.37647		101.35499				0.00	0	0
Total BPPF03 SPOT										0.00	0	0
Total For BPPF03										0.00	0	0
BPPF0: On 15/09/2020 Spot Bond				101.46736		101.44441				0.00	0	0
Total BPPF04 SPOT										0.00	0	0
Total For BPPF04										0.00	0	0
BPPF0: On 24/10/2018 Spot Bond				100.52370		100.50167				0.00	0	0
Total BPPF05 SPOT										0.00	0	0
Total For BPPF05										0.00	0	0
BSR17 On 19/06/2018 Spot Bond				102.70268		102.67496				0.00	0	0
Total BSR17 SPOT										0.00	0	0
Total For BSR17										0.00	0	0
BTC18: On 15/11/2017 Spot Bond					0.00000	0.00000				0.00	0	0
Total BTC187 SPOT										0.00	0	0
Total For BTC187										0.00	0	0
BTC18: On 04/12/2017 Spot Bond				99.65630		99.63608				0.00	0	0
Total BTC188 SPOT										0.00	0	0
Total For BTC188										0.00	0	0
BTC18: On 12/12/2017 Spot Bond				99.49503		99.47483				0.00	0	0
Total BTC189 SPOT										0.00	0	0
Total For BTC189										0.00	0	0
BTC19: On 09/01/2018 Spot Bond				98.93636		98.91629				0.00	0	0
Total BTC190 SPOT										0.00	0	0
Total For BTC190										0.00	0	0
BTC19: On 12/01/2018 Spot Bond				98.87627		98.85620				0.00	0	0
Total BTC191 SPOT										0.00	0	0
Total For BTC191										0.00	0	0
BTC19: On 17/01/2018 Spot Bond				98.85608		98.83733				0.00	0	0
Total BTC192 SPOT										0.00	0	0
Total For BTC192										0.00	0	0
BTC19: On 22/01/2018 Spot Bond				98.67494		98.65486				0.00	0	0
Total BTC193 SPOT										0.00	0	0
Total For BTC193										0.00	0	0
BTC19: On 07/02/2018 Spot Bond				98.10053		98.10724				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BTC194 SPOT										0.00	0	0
Total For BTC194										0.00	0	0
BTC194 On 15/02/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BTC195 SPOT										0.00	0	0
Total For BTC195										0.00	0	0
BWZ18 On 27/03/2018 Spot Bond				101.24129		101.21695				0.00	0	0
Total BWZ18B SPOT										0.00	0	0
Total For BWZ18B										0.00	0	0
BWZ20 On 27/03/2020 Spot Bond				101.28270		101.25754				0.00	0	0
Total BWZ20A SPOT										0.00	0	0
Total For BWZ20A										0.00	0	0
BWZJ1 On 19/11/2018 Spot Bond				99.93148		99.90862				0.00	0	0
Total BWZJ18 SPOT										0.00	0	0
Total For BWZJ18										0.00	0	0
BWZJ1 On 10/11/2019 Spot Bond				100.17376		100.14830				0.00	0	0
Total BWZJ19 SPOT										0.00	0	0
Total For BWZJ19										0.00	0	0
BWZJ2 On 10/11/2021 Spot Bond				100.17844		100.15231				0.00	0	0
Total BWZJ21 SPOT										0.00	0	0
Total For BWZJ21										0.00	0	0
BX161L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX161U SPOT										0.00	0	0
Total For BX161U										0.00	0	0
BX162L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX162U SPOT										0.00	0	0
Total For BX162U										0.00	0	0
BX163L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX163U SPOT										0.00	0	0
Total For BX163U										0.00	0	0
BX164L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX164U SPOT										0.00	0	0
Total For BX164U										0.00	0	0
BYA49L On 30/06/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BYA49U SPOT										0.00	0	0
Total For BYA49U										0.00	0	0
BYB10L On 30/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BYB10U SPOT										0.00	0	0
Total For BYB10U										0.00	0	0
CBL12 On 06/09/2018 Spot Bond			15.52000	99.14698	15.54500	99.08819				0.00	0	0
Total CBL12 SPOT										0.00	0	0
Total For CBL12										0.00	0	0
CBL13 On 01/02/2019 Spot Bond				102.36452		102.33641				0.00	0	0
Total CBL13 SPOT										0.00	0	0
Total For CBL13										0.00	0	0
CBL14 On 01/02/2019 Spot Bond			13.32000	101.42982	13.34500	101.36749				0.00	0	0
Total CBL14 SPOT										0.00	0	0
Total For CBL14										0.00	0	0
CBL17 On 23/08/2019 Spot Bond				102.78576		102.75486				0.00	0	0
Total CBL17 SPOT										0.00	0	0
Total For CBL17										0.00	0	0
CBL18 On 23/08/2019 Spot Bond			12.82000	99.83656	12.84500	99.76501				0.00	0	0
Total CBL18 SPOT										0.00	0	0
Total For CBL18										0.00	0	0
CBL20 On 14/12/2019 Spot Bond				102.37427		102.34314				0.00	0	0
Total CBL20 SPOT										0.00	0	0
Total For CBL20										0.00	0	0
CBL22 On 06/05/2020 Spot Bond			10.50000	95.99834	10.53000	95.90909				0.00	0	0
Total CBL22 SPOT										0.00	0	0
Total For CBL22										0.00	0	0
CBL23 On 18/05/2018 Spot Bond				100.42407		100.40210				0.00	0	0
Total CBL23 SPOT										0.00	0	0
Total For CBL23										0.00	0	0
CBL24 On 02/11/2020 Spot Bond				100.40074		100.37392				0.00	0	0
Total CBL24 SPOT										0.00	0	0
Total For CBL24										0.00	0	0
CBL25 On 06/05/2019 Spot Bond				100.26166		100.23584				0.00	0	0
Total CBL25 SPOT										0.00	0	0
Total For CBL25										0.00	0	0
CBL26 On 06/05/2021 Spot Bond			10.80000	101.20699	10.83000	101.09215				0.00	0	0
Total CBL26 SPOT										0.00	0	0
Total For CBL26										0.00	0	0
CBL27 On 12/05/2020 Spot Bond				100.10000		100.01655				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CBL27 SPOT										0.00	0	0
Total For CBL27										0.00	0	0
CCT01 On 23/06/2023 Spot Bond			11.27500	110.29142	11.29500	110.17418				0.00	0	0
Total CCT01 SPOT										0.00	0	0
Total For CCT01										0.00	0	0
CCT02 On 12/06/2024 Spot Bond			10.70000	109.23539	10.72000	109.10907			8,560,000,000,000.00	800,000,000	400,000,000	
Total CCT02 SPOT									8,560,000,000,000.00	800,000,000	400,000,000	
Total For CCT02									8,560,000,000,000.00	800,000,000	400,000,000	
CCT03 On 15/03/2025 Spot Bond			11.05000	102.45102	11.07000	102.32152				0.00	0	0
Total CCT03 SPOT										0.00	0	0
Total For CCT03										0.00	0	0
CCT04 On 17/07/2027 Spot Bond			10.78000	101.19824	10.80000	101.10030				0.00	0	0
Total CCT04 SPOT										0.00	0	0
Total For CCT04										0.00	0	0
CGR14 On 13/02/2018 Spot Bond				100.77719		100.69451				0.00	0	0
Total CGR14 SPOT										0.00	0	0
Total For CGR14										0.00	0	0
CGR14 On 25/11/2020 Spot Bond			10.00000	113.25000	10.00000	113.22050				0.00	0	0
Total CGR14/JIBAR SPOT										0.00	0	0
Total For CGR14/JIBAR										0.00	0	0
CGR18 On 04/05/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CGR18U SPOT										0.00	0	0
Total For CGR18U										0.00	0	0
CGR19 On 04/06/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CGR19U SPOT										0.00	0	0
Total For CGR19U										0.00	0	0
CGR20 On 03/07/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CGR20U SPOT										0.00	0	0
Total For CGR20U										0.00	0	0
CGR21 On 12/10/2020 Spot Bond				101.13750		101.10574				0.00	0	0
Total CGR21 SPOT										0.00	0	0
Total For CGR21										0.00	0	0
CGR23 On 08/02/2019 Spot Bond				100.27340		100.24276				0.00	0	0
Total CGR23 SPOT										0.00	0	0
Total For CGR23										0.00	0	0
CGR24 On 08/02/2021 Spot Bond				101.61816		101.58543				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CGR24 SPOT										0.00	0	0
Total For CGR24										0.00	0	0
CGR25 On 27/06/2019 Spot Bond				101.53847		101.50822				0.00	0	0
Total CGR25 SPOT										0.00	0	0
Total For CGR25										0.00	0	0
CGR27 On 25/11/2019 Spot Bond				99.71160		99.68268				0.00	0	0
Total CGR27 SPOT										0.00	0	0
Total For CGR27										0.00	0	0
CGR28 On 08/02/2018 Spot Bond				100.21806		100.19360				0.00	0	0
Total CGR28 SPOT										0.00	0	0
Total For CGR28										0.00	0	0
CGR29 On 08/02/2021 Spot Bond				100.28150		100.24992				0.00	0	0
Total CGR29 SPOT										0.00	0	0
Total For CGR29										0.00	0	0
CGR31 On 27/06/2018 Spot Bond				101.22045		101.19652				0.00	0	0
Total CGR31 SPOT										0.00	0	0
Total For CGR31										0.00	0	0
CGR32 On 21/07/2020 Spot Bond				100.75075		100.72055				0.00	0	0
Total CGR32 SPOT										0.00	0	0
Total For CGR32										0.00	0	0
CGR33 On 22/09/2020 Spot Bond				101.67168		101.64175				0.00	0	0
Total CGR33 SPOT										0.00	0	0
Total For CGR33										0.00	0	0
CGR34 On 21/09/2018 Spot Bond			8.38800	101.30223	8.38800	101.27924				0.00	0	0
Total CGR34 SPOT										0.00	0	0
Total For CGR34										0.00	0	0
CGR35 On 28/02/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CGR35U SPOT										0.00	0	0
Total For CGR35U										0.00	0	0
CGR36 On 02/10/2018 Spot Bond				101.10028		101.07628				0.00	0	0
Total CGR36 SPOT										0.00	0	0
Total For CGR36										0.00	0	0
CIG04 On 30/06/2018 Spot Bond				101.78322		101.75754				0.00	0	0
Total CIG04 SPOT										0.00	0	0
Total For CIG04										0.00	0	0
CIG05 On 30/06/2019 Spot Bond				102.35860		102.33119				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CIG05 SPOT										0.00	0	0
Total For CIG05										0.00	0	0
CIG06 On 28/08/2018 Spot Bond				102.23735		102.21039				0.00	0	0
Total CIG06 SPOT										0.00	0	0
Total For CIG06										0.00	0	0
CIG07 On 28/08/2020 Spot Bond				103.83068		103.80256				0.00	0	0
Total CIG07 SPOT										0.00	0	0
Total For CIG07										0.00	0	0
CIG09L On 07/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CIG09U SPOT										0.00	0	0
Total For CIG09U										0.00	0	0
CIG10 On 29/07/2019 Spot Bond				100.50164		100.47379				0.00	0	0
Total CIG10 SPOT										0.00	0	0
Total For CIG10										0.00	0	0
CIG11 On 29/07/2020 Spot Bond				100.51454		100.48596				0.00	0	0
Total CIG11 SPOT										0.00	0	0
Total For CIG11										0.00	0	0
CIG12 On 29/07/2021 Spot Bond				100.53532		100.50558				0.00	0	0
Total CIG12 SPOT										0.00	0	0
Total For CIG12										0.00	0	0
CLA1U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLA1U SPOT										0.00	0	0
Total For CLA1U										0.00	0	0
CLA2U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLA2U SPOT										0.00	0	0
Total For CLA2U										0.00	0	0
CLA3U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLA3U SPOT										0.00	0	0
Total For CLA3U										0.00	0	0
CLB1U On 21/11/2046 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLB1U SPOT										0.00	0	0
Total For CLB1U										0.00	0	0
CLC1U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLC1U SPOT										0.00	0	0
Total For CLC1U										0.00	0	0
CLN18 On 01/07/2021 Spot Bond			10.11000	103.79560	10.11000	103.76778				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN184 SPOT										0.00	0	0
Total For CLN184										0.00	0	0
CLN191 On 29/08/2021 Spot Bond			3.14000	140.93618	3.14000	140.91963				0.00	0	0
Total CLN193 SPOT										0.00	0	0
Total For CLN193										0.00	0	0
CLN198 On 13/09/2021 Spot Bond			3.73000	137.33693	3.70000	137.46469				0.00	0	0
Total CLN198 SPOT										0.00	0	0
Total For CLN198										0.00	0	0
CLN231 On 25/11/2020 Spot Bond			10.00000	113.25000	10.00000	113.22000				0.00	0	0
Total CLN230/JIBAR SPOT										0.00	0	0
Total For CLN230/JIBAR										0.00	0	0
CLN231 On 25/11/2020 Spot Bond			10.00000	113.25000	10.00000	113.22000				0.00	0	0
Total CLN231/JIBAR SPOT										0.00	0	0
Total For CLN231/JIBAR										0.00	0	0
CLN242 On 24/02/2019 Spot Bond			13.50000	97.42546	13.50000	97.39087				0.00	0	0
Total CLN242 SPOT										0.00	0	0
Total For CLN242										0.00	0	0
CLN243 On 24/02/2018 Spot Bond			9.35000	102.08607	9.35000	102.06057				0.00	0	0
Total CLN243 SPOT										0.00	0	0
Total For CLN243										0.00	0	0
CLN262 On 26/03/2019 Spot Bond			9.75000	101.23851	9.77500	101.18076				0.00	0	0
Total CLN262 SPOT										0.00	0	0
Total For CLN262										0.00	0	0
CLN292 On 25/11/2020 Spot Bond			10.00000	113.25000	10.00000	113.22000				0.00	0	0
Total CLN292/JIBAR SPOT										0.00	0	0
Total For CLN292/JIBAR										0.00	0	0
CLN296 On 20/12/2017 Spot Bond				101.58544		101.55810				0.00	0	0
Total CLN296 SPOT										0.00	0	0
Total For CLN296										0.00	0	0
CLN301 On 20/12/2017 Spot Bond				154.95526		154.95526				0.00	0	0
Total CLN301 SPOT										0.00	0	0
Total For CLN301										0.00	0	0
CLN302 On 20/12/2017 Spot Bond				101.61140		101.58574				0.00	0	0
Total CLN302 SPOT										0.00	0	0
Total For CLN302										0.00	0	0
CLN302 On 20/12/2017 Spot Bond				156.41166		156.41166				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN303 SPOT										0.00	0	0
Total For CLN303										0.00	0	0
CLN303 On 20/12/2017 Spot Bond				154.57365		154.57365				0.00	0	0
Total CLN304 SPOT										0.00	0	0
Total For CLN304										0.00	0	0
CLN304 On 20/12/2017 Spot Bond				155.72905		155.72905				0.00	0	0
Total CLN305 SPOT										0.00	0	0
Total For CLN305										0.00	0	0
CLN305 On 14/11/2022 Spot Bond				100.02212		100.05024				0.00	0	0
Total CLN313 SPOT										0.00	0	0
Total For CLN313										0.00	0	0
CLN313 On 14/11/2022 Spot Bond			11.65000	92.25685	11.67500	92.14000				0.00	0	0
Total CLN314 SPOT										0.00	0	0
Total For CLN314										0.00	0	0
CLN314 On 20/03/2023 Spot Bond			12.17000	93.48799	12.19500	93.36638				0.00	0	0
Total CLN315 SPOT										0.00	0	0
Total For CLN315										0.00	0	0
CLN315 On 20/03/2023 Spot Bond				101.60902		101.58128				0.00	0	0
Total CLN317 SPOT										0.00	0	0
Total For CLN317										0.00	0	0
CLN317 On 14/11/2022 Spot Bond				100.02050		100.04919				0.00	0	0
Total CLN318 SPOT										0.00	0	0
Total For CLN318										0.00	0	0
CLN318 On 30/04/2018 Spot Bond				100.46390		100.43656				0.00	0	0
Total CLN320 SPOT										0.00	0	0
Total For CLN320										0.00	0	0
CLN320 On 30/04/2018 Spot Bond			8.80500	100.42930	8.80500	100.40599				0.00	0	0
Total CLN321 SPOT										0.00	0	0
Total For CLN321										0.00	0	0
CLN321 On 20/06/2018 Spot Bond				101.49098		101.46530				0.00	0	0
Total CLN325 SPOT										0.00	0	0
Total For CLN325										0.00	0	0
CLN325 On 20/06/2018 Spot Bond				101.51462		101.48852				0.00	0	0
Total CLN326 SPOT										0.00	0	0
Total For CLN326										0.00	0	0
CLN326 On 20/06/2023 Spot Bond				101.60578		101.57809				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN327 SPOT										0.00	0	0
Total For CLN327										0.00	0	0
CLN327 On 20/06/2018 Spot Bond				101.63211		101.60627				0.00	0	0
Total CLN328 SPOT										0.00	0	0
Total For CLN328										0.00	0	0
CLN328 On 20/06/2018 Spot Bond				101.65325		101.62472				0.00	0	0
Total CLN332 SPOT										0.00	0	0
Total For CLN332										0.00	0	0
CLN332 On 20/09/2018 Spot Bond				133.74741		133.74741				0.00	0	0
Total CLN337 SPOT										0.00	0	0
Total For CLN337										0.00	0	0
CLN337 On 20/12/2018 Spot Bond				102.41509		102.38468				0.00	0	0
Total CLN340 SPOT										0.00	0	0
Total For CLN340										0.00	0	0
CLN340 On 20/12/2023 Spot Bond				101.71588		101.68626				0.00	0	0
Total CLN343 SPOT										0.00	0	0
Total For CLN343										0.00	0	0
CLN343 On 20/12/2018 Spot Bond				101.35377		101.33049				0.00	0	0
Total CLN344 SPOT										0.00	0	0
Total For CLN344										0.00	0	0
CLN344 On 20/12/2023 Spot Bond				100.70290		100.67601				0.00	154,000,000	77,000,000
Total CLN345 SPOT										0.00	154,000,000	77,000,000
Total For CLN345										0.00	154,000,000	77,000,000
CLN345 On 28/10/2018 Spot Bond				100.43370		100.40963				0.00	0	0
Total CLN350 SPOT										0.00	0	0
Total For CLN350										0.00	0	0
CLN350 On 30/04/2018 Spot Bond				100.45719		100.43176				0.00	0	0
Total CLN358 SPOT										0.00	0	0
Total For CLN358										0.00	0	0
CLN358 On 20/03/2019 Spot Bond				101.31916		101.29648				0.00	0	0
Total CLN360 SPOT										0.00	0	0
Total For CLN360										0.00	0	0
CLN360 On 20/03/2024 Spot Bond			10.83000	100.39949	10.85500	100.25858				0.00	0	0
Total CLN362 SPOT										0.00	0	0
Total For CLN362										0.00	0	0
CLN362 On 20/03/2024 Spot Bond				101.42542		101.40088				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN363 SPOT										0.00	0	0
Total For CLN363										0.00	0	0
CLN363 On 06/08/2023 Spot Bond				100.32275		100.29324				0.00	0	0
Total CLN364 SPOT										0.00	0	0
Total For CLN364										0.00	0	0
CLN364 On 20/03/2024 Spot Bond			12.97000	102.07779	12.99500	101.93642				0.00	0	0
Total CLN365 SPOT										0.00	0	0
Total For CLN365										0.00	0	0
CLN365 On 06/08/2023 Spot Bond				100.33449		100.30391				0.00	0	0
Total CLN366 SPOT										0.00	0	0
Total For CLN366										0.00	0	0
CLN366 On 06/08/2023 Spot Bond			13.00000	102.40489	13.02500	102.27176				0.00	0	0
Total CLN367 SPOT										0.00	0	0
Total For CLN367										0.00	0	0
CLN367 On 06/08/2023 Spot Bond				98.70784		98.67727				0.00	0	0
Total CLN369 SPOT										0.00	0	0
Total For CLN369										0.00	0	0
CLN369 On 26/07/2022 Spot Bond				100.57321		100.54688				0.00	0	0
Total CLN370 SPOT										0.00	0	0
Total For CLN370										0.00	0	0
CLN370 On 20/03/2024 Spot Bond				101.70018		101.67083				0.00	0	0
Total CLN371 SPOT										0.00	0	0
Total For CLN371										0.00	0	0
CLN371 On 20/09/2023 Spot Bond				101.40568		101.38149				0.00	0	0
Total CLN372 SPOT										0.00	0	0
Total For CLN372										0.00	0	0
CLN372 On 20/09/2023 Spot Bond				101.43247		101.40781				0.00	0	0
Total CLN373 SPOT										0.00	0	0
Total For CLN373										0.00	0	0
CLN373 On 20/06/2019 Spot Bond				101.43266		101.40799				0.00	0	0
Total CLN374 SPOT										0.00	0	0
Total For CLN374										0.00	0	0
CLN374 On 20/03/2021 Spot Bond			10.20000	100.66942	10.23000	100.55898				0.00	0	0
Total CLN376 SPOT										0.00	0	0
Total For CLN376										0.00	0	0
CLN376 On 20/06/2019 Spot Bond				97.80948		97.77692				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN378 SPOT										0.00	0	0
Total For CLN378										0.00	0	0
CLN378 On 20/03/2024 Spot Bond			10.98000	99.73217	10.98000	99.70272				0.00	0	0
Total CLN379 SPOT										0.00	0	0
Total For CLN379										0.00	0	0
CLN379 On 20/09/2024 Spot Bond			11.00000	101.73048	11.00000	101.70039				0.00	0	0
Total CLN380 SPOT										0.00	0	0
Total For CLN380										0.00	0	0
CLN380 On 20/03/2021 Spot Bond				101.58974		101.56232				0.00	0	0
Total CLN382 SPOT										0.00	0	0
Total For CLN382										0.00	0	0
CLN382 On 20/09/2024 Spot Bond			12.76000	98.64419	12.78500	98.50106				0.00	0	0
Total CLN384 SPOT										0.00	0	0
Total For CLN384										0.00	0	0
CLN384 On 20/09/2024 Spot Bond				101.72830		101.69846				0.00	0	0
Total CLN385 SPOT										0.00	0	0
Total For CLN385										0.00	0	0
CLN385 On 20/03/2021 Spot Bond				101.43233		101.40767				0.00	0	0
Total CLN386 SPOT										0.00	0	0
Total For CLN386										0.00	0	0
CLN386 On 26/01/2021 Spot Bond				100.60551		100.57769				0.00	0	128,000,000
Total CLN387 SPOT										0.00	0	128,000,000
Total For CLN387										0.00	0	128,000,000
CLN387 On 20/09/2019 Spot Bond				101.51925		101.49307				0.00	0	0
Total CLN388 SPOT										0.00	0	0
Total For CLN388										0.00	0	0
CLN388 On 20/12/2019 Spot Bond				104.90803		104.90803				0.00	0	0
Total CLN393 SPOT										0.00	0	0
Total For CLN393										0.00	0	0
CLN393 On 20/09/2022 Spot Bond				101.44035		101.41555				0.00	0	0
Total CLN394 SPOT										0.00	0	0
Total For CLN394										0.00	0	0
CLN394 On 02/03/2018 Spot Bond				101.75198		101.72880				0.00	0	0
Total CLN395 SPOT										0.00	0	0
Total For CLN395										0.00	0	0
CLN395 On 20/03/2020 Spot Bond				101.55082		101.52409				0.00	1,000,000,000	500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN396 SPOT										0.00	1,000,000,000	500,000,000
Total For CLN396										0.00	1,000,000,000	500,000,000
CLN396 On 20/06/2020 Spot Bond				102.37362		102.34045				0.00	0	0
Total CLN397 SPOT										0.00	0	0
Total For CLN397										0.00	0	0
CLN397 On 14/11/2022 Spot Bond				100.01790		100.04749				0.00	0	0
Total CLN398 SPOT										0.00	0	0
Total For CLN398										0.00	0	0
CLN398 On 14/11/2022 Spot Bond				100.01750		100.04723				0.00	0	0
Total CLN399 SPOT										0.00	0	0
Total For CLN399										0.00	0	0
CLN399 On 20/06/2020 Spot Bond				101.44023		101.41542				0.00	0	0
Total CLN400 SPOT										0.00	0	0
Total For CLN400										0.00	0	0
CLN400 On 21/02/2018 Spot Bond				99.88473		99.85597				0.00	0	0
Total CLN404 SPOT										0.00	0	0
Total For CLN404										0.00	0	0
CLN404 On 20/06/2020 Spot Bond				99.58016		99.58016				0.00	0	0
Total CLN406 SPOT										0.00	0	0
Total For CLN406										0.00	0	0
CLN406 On 20/06/2020 Spot Bond				101.44810		101.42316				0.00	0	0
Total CLN407 SPOT										0.00	0	0
Total For CLN407										0.00	0	0
CLN407 On 18/07/2020 Spot Bond				100.86801		100.83891				0.00	0	0
Total CLN409 SPOT										0.00	0	0
Total For CLN409										0.00	0	0
CLN409 On 20/09/2020 Spot Bond				101.58981		101.56239				0.00	0	0
Total CLN410 SPOT										0.00	0	0
Total For CLN410										0.00	0	0
CLN410 On 20/09/2020 Spot Bond				101.59768		101.57012				0.00	0	0
Total CLN411 SPOT										0.00	0	0
Total For CLN411										0.00	0	0
CLN411 On 18/07/2020 Spot Bond				100.87204		100.84281				0.00	0	0
Total CLN412 SPOT										0.00	0	0
Total For CLN412										0.00	0	0
CLN412 On 20/09/2020 Spot Bond				103.33914		103.31311				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN413 SPOT										0.00	0	0
Total For CLN413										0.00	0	0
CLN413 On 20/09/2020 Spot Bond				101.65275		101.62422				0.00	0	0
Total CLN415 SPOT										0.00	0	0
Total For CLN415										0.00	0	0
CLN415 On 18/07/2020 Spot Bond				100.92441		100.89341				0.00	0	0
Total CLN416 SPOT										0.00	0	0
Total For CLN416										0.00	0	0
CLN416 On 20/09/2020 Spot Bond			4.00000	115.66632	4.00000	115.66632				0.00	0	0
Total CLN417 SPOT										0.00	0	0
Total For CLN417										0.00	0	0
CLN417 On 23/09/2020 Spot Bond				101.48413		101.45552				0.00	0	0
Total CLN418 SPOT										0.00	0	0
Total For CLN418										0.00	0	0
CLN418 On 20/12/2020 Spot Bond				101.73143		101.70153				0.00	0	0
Total CLN419 SPOT										0.00	0	0
Total For CLN419										0.00	0	0
CLN419 On 18/04/2028 Spot Bond			7.01000	49.37452	7.01000	49.36536				0.00	0	0
Total CLN42 SPOT										0.00	0	0
Total For CLN42										0.00	0	0
CLN42 On 20/12/2020 Spot Bond				101.74716		101.71698				0.00	0	0
Total CLN420 SPOT										0.00	0	0
Total For CLN420										0.00	0	0
CLN420 On 26/01/2021 Spot Bond				100.74917		100.71476				0.00	0	0
Total CLN421 SPOT										0.00	0	0
Total For CLN421										0.00	0	0
CLN421 On 20/12/2020 Spot Bond				110.54730		110.54730				0.00	0	0
Total CLN422 SPOT										0.00	0	0
Total For CLN422										0.00	0	0
CLN422 On 20/12/2020 Spot Bond				106.51000		106.51000				0.00	0	0
Total CLN423 SPOT										0.00	0	0
Total For CLN423										0.00	0	0
CLN423 On 20/12/2020 Spot Bond				107.56110		107.56110				0.00	0	0
Total CLN424 SPOT										0.00	0	0
Total For CLN424										0.00	0	0
CLN424 On 20/12/2020 Spot Bond				104.30108		104.27365				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CLN425 SPOT									0.00	0	0
Total For CLN425									0.00	0	0
CLN425 On 20/12/2020 Spot Bond				107.33250		107.33250			0.00	0	0
Total CLN426 SPOT									0.00	0	0
Total For CLN426									0.00	0	0
CLN426 On 20/12/2018 Spot Bond				103.43952		103.41552			0.00	140,000,000	70,000,000
Total CLN427 SPOT									0.00	140,000,000	70,000,000
Total For CLN427									0.00	140,000,000	70,000,000
CLN427 On 20/12/2020 Spot Bond				102.06135		102.02565			0.00	0	0
Total CLN429 SPOT									0.00	0	0
Total For CLN429									0.00	0	0
CLN429 On 20/12/2020 Spot Bond				118.72054		118.72054			0.00	0	0
Total CLN430 SPOT									0.00	0	0
Total For CLN430									0.00	0	0
CLN430 On 20/12/2020 Spot Bond				116.14307		116.14307			0.00	0	0
Total CLN431 SPOT									0.00	0	0
Total For CLN431									0.00	0	0
CLN431 On 20/12/2020 Spot Bond				115.25712		115.25712			0.00	0	0
Total CLN432 SPOT									0.00	0	0
Total For CLN432									0.00	0	0
CLN432 On 20/12/2020 Spot Bond				121.52148		121.52148			0.00	0	0
Total CLN433 SPOT									0.00	0	0
Total For CLN433									0.00	0	0
CLN433 On 20/12/2020 Spot Bond				119.54812		119.54812			0.00	0	0
Total CLN434 SPOT									0.00	0	0
Total For CLN434									0.00	0	0
CLN434 On 20/12/2020 Spot Bond				101.58198		101.55470			0.00	0	0
Total CLN436 SPOT									0.00	0	0
Total For CLN436									0.00	0	0
CLN436 On 20/12/2020 Spot Bond				101.51114		101.48510			0.00	0	0
Total CLN437 SPOT									0.00	0	0
Total For CLN437									0.00	0	0
CLN437 On 03/02/2021 Spot Bond				100.36848		100.34189			0.00	0	0
Total CLN439 SPOT									0.00	0	0
Total For CLN439									0.00	0	0
CLN439 On 20/03/2021 Spot Bond				120.69164		120.69164			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN440 SPOT										0.00	0	0
Total For CLN440										0.00	0	0
CLN44 On 20/03/2021 Spot Bond				102.84399		102.79446				0.00	0	0
Total CLN441 SPOT										0.00	0	0
Total For CLN441										0.00	0	0
CLN44 On 23/05/2021 Spot Bond				99.84621		99.82060				0.00	0	0
Total CLN444 SPOT										0.00	0	0
Total For CLN444										0.00	0	0
CLN44 On 24/05/2021 Spot Bond			10.45000	102.36987	10.48000	102.25367				0.00	0	0
Total CLN445 SPOT										0.00	0	0
Total For CLN445										0.00	0	0
CLN45 On 31/01/2022 Spot Bond			4.43000	139.18530	4.40000	139.32607				0.00	0	0
Total CLN452 SPOT										0.00	0	0
Total For CLN452										0.00	0	0
CLN45 On 31/01/2025 Spot Bond			6.38000	100.56250	6.38000	100.54208				0.00	0	0
Total CLN453 SPOT										0.00	0	0
Total For CLN453										0.00	0	0
CLN45 On 31/01/2025 Spot Bond			6.02000	102.90933	6.02000	102.88944				0.00	0	0
Total CLN454 SPOT										0.00	0	0
Total For CLN454										0.00	0	0
CLN45 On 04/05/2021 Spot Bond				99.82245		99.79709				0.00	0	0
Total CLN455 SPOT										0.00	0	0
Total For CLN455										0.00	0	0
CLN45 On 20/12/2021 Spot Bond				101.78194		101.75115				0.00	0	0
Total CLN456 SPOT										0.00	0	0
Total For CLN456										0.00	0	0
CLN45 On 17/11/2021 Spot Bond				99.99982		99.97581				0.00	0	0
Total CLN457 SPOT										0.00	0	0
Total For CLN457										0.00	0	0
CLN45 On 29/11/2021 Spot Bond				102.06797		102.04278				0.00	0	0
Total CLN458 SPOT										0.00	0	0
Total For CLN458										0.00	0	0
CLN46 On 29/11/2021 Spot Bond				102.04612		102.02121				0.00	0	0
Total CLN460 SPOT										0.00	0	0
Total For CLN460										0.00	0	0
CLN46 On 15/02/2022 Spot Bond				100.05271		100.02618				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN461 SPOT										0.00	0	0
Total For CLN461										0.00	0	0
CLN461 On 16/02/2022 Spot Bond			11.37000	101.69949	11.40000	101.57062				0.00	0	0
Total CLN462 SPOT										0.00	0	0
Total For CLN462										0.00	0	0
CLN462 On 23/02/2018 Spot Bond				99.86355		99.84081				0.00	1,006,000,000	503,000,000
Total CLN463 SPOT										0.00	1,006,000,000	503,000,000
Total For CLN463										0.00	1,006,000,000	503,000,000
CLN463 On 13/03/2022 Spot Bond			10.58000	99.95989	10.60500	99.84740				0.00	0	0
Total CLN464 SPOT										0.00	0	0
Total For CLN464										0.00	0	0
CLN464 On 14/03/2020 Spot Bond				101.54253		101.51876				0.00	0	0
Total CLN465 SPOT										0.00	0	0
Total For CLN465										0.00	0	0
CLN465 On 21/02/2024 Spot Bond				99.90126		99.87663				0.00	0	0
Total CLN466 SPOT										0.00	0	0
Total For CLN466										0.00	0	0
CLN466 On 27/03/2020 Spot Bond				101.19966		101.17614				0.00	0	0
Total CLN467 SPOT										0.00	0	0
Total For CLN467										0.00	0	0
CLN467 On 28/03/2020 Spot Bond				101.21665		101.19230				0.00	0	0
Total CLN468 SPOT										0.00	0	0
Total For CLN468										0.00	0	0
CLN468 On 28/03/2022 Spot Bond				101.27107		101.24562				0.00	0	0
Total CLN469 SPOT										0.00	0	0
Total For CLN469										0.00	0	0
CLN469 On 07/05/2018 Spot Bond				100.23193		100.20855				0.00	0	0
Total CLN470 SPOT										0.00	0	0
Total For CLN470										0.00	0	0
CLN470 On 17/05/2019 Spot Bond				100.00007		99.97807				0.00	0	0
Total CLN471 SPOT										0.00	0	0
Total For CLN471										0.00	0	0
CLN471 On 19/11/2022 Spot Bond				99.92084		99.89457				0.00	0	0
Total CLN472 SPOT										0.00	0	0
Total For CLN472										0.00	0	0
CLN472 On 05/10/2022 Spot Bond				101.12699		101.10062				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN473 SPOT										0.00	0	0
Total For CLN473										0.00	0	0
CLN474 On 05/10/2022 Spot Bond			10.78000	98.10248	10.80500	97.98294				0.00	0	0
Total CLN474 SPOT										0.00	0	0
Total For CLN474										0.00	0	0
CLN475 On 23/06/2021 Spot Bond				102.41637		102.38248				0.00	0	0
Total CLN475 SPOT										0.00	0	0
Total For CLN475										0.00	0	0
CLN476 On 20/09/2020 Spot Bond				101.59768		101.57012				0.00	0	0
Total CLN476 SPOT										0.00	0	0
Total For CLN476										0.00	0	0
CLN477 On 29/11/2021 Spot Bond			100.00000	17.08175	100.00000	17.03878				0.00	0	0
Total CLN477 SPOT										0.00	0	0
Total For CLN477										0.00	0	0
CLN478 On 05/10/2022 Spot Bond			10.63500	96.40128	10.66000	96.28325				0.00	0	0
Total CLN478 SPOT										0.00	0	0
Total For CLN478										0.00	0	0
CLN479 On 05/10/2022 Spot Bond				101.10955		101.08359				0.00	0	0
Total CLN479 SPOT										0.00	0	0
Total For CLN479										0.00	0	0
CLN480 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLN480 SPOT										0.00	0	0
Total For CLN480										0.00	0	0
CLN481 On 07/06/2022 Spot Bond				102.40671		102.37295				0.00	0	0
Total CLN481 SPOT										0.00	0	0
Total For CLN481										0.00	0	0
CLN482 On 20/05/2021 Spot Bond				99.92662		99.90214				0.00	0	0
Total CLN482 SPOT										0.00	0	0
Total For CLN482										0.00	0	0
CLN483 On 20/05/2021 Spot Bond				100.80665		100.78226				0.00	0	0
Total CLN483 SPOT										0.00	0	0
Total For CLN483										0.00	0	0
CLN484 On 02/12/2021 Spot Bond				102.37952		102.35465				0.00	0	0
Total CLN484 SPOT										0.00	0	0
Total For CLN484										0.00	0	0
CLN485 On 02/12/2021 Spot Bond			10.30000	102.25599	10.33000	102.12542				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN485 SPOT										0.00	0	0
Total For CLN485										0.00	0	0
CLN485 On 20/06/2022 Spot Bond				102.22543		102.19975				0.00	14,390,000,000	14,390,000,000
Total CLN486 SPOT										0.00	14,390,000,000	14,390,000,000
Total For CLN486										0.00	14,390,000,000	14,390,000,000
CLN486 On 07/12/2021 Spot Bond			13.26000	103.31627	13.28500	103.18628				0.00	0	0
Total CLN487 SPOT										0.00	0	0
Total For CLN487										0.00	0	0
CLN487 On 28/07/2022 Spot Bond			10.06000	99.41763	10.08500	99.30122				0.00	0	0
Total CLN488 SPOT										0.00	0	0
Total For CLN488										0.00	0	0
CLN488 On 28/03/2020 Spot Bond				101.20310		101.17902				0.00	0	0
Total CLN489 SPOT										0.00	0	0
Total For CLN489										0.00	0	0
CLN489 On 28/03/2022 Spot Bond				101.26429		101.23897				0.00	0	0
Total CLN490 SPOT										0.00	0	0
Total For CLN490										0.00	0	0
CLN490 On 07/12/2017 Spot Bond				101.22542		101.19206				0.00	0	0
Total CLN491 SPOT										0.00	0	0
Total For CLN491										0.00	0	0
CLN491 On 30/09/2019 Spot Bond				101.22518		101.19843				0.00	0	0
Total CLN492 SPOT										0.00	0	0
Total For CLN492										0.00	0	0
CLN492 On 20/06/2022 Spot Bond				101.59634		101.56881				0.00	0	0
Total CLN493 SPOT										0.00	0	0
Total For CLN493										0.00	0	0
CLN493 On 07/12/2017 Spot Bond			12.80000	101.75507	12.83000	101.59621				0.00	0	0
Total CLN494 SPOT										0.00	0	0
Total For CLN494										0.00	0	0
CLN494 On 29/08/2020 Spot Bond				101.87805		101.85468				0.00	0	0
Total CLN495 SPOT										0.00	0	0
Total For CLN495										0.00	0	0
CLN495 On 04/09/2024 Spot Bond			11.06000	97.38163	11.08500	97.23895				0.00	0	0
Total CLN496 SPOT										0.00	0	0
Total For CLN496										0.00	0	0
CLN496 On 04/09/2024 Spot Bond				101.94667		101.92079				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN497 SPOT										0.00	0	0
Total For CLN497										0.00	0	0
CLN497 On 08/06/2022 Spot Bond				101.57858		101.55151				0.00	0	0
Total CLN498 SPOT										0.00	0	0
Total For CLN498										0.00	0	0
CLN498 On 20/05/2021 Spot Bond				99.92899		99.90533				0.00	0	0
Total CLN499 SPOT										0.00	0	0
Total For CLN499										0.00	0	0
CLN499 On 10/10/2020 Spot Bond				100.84976		100.82553				0.00	0	0
Total CLN500 SPOT										0.00	0	0
Total For CLN500										0.00	0	0
CLN500 On 11/10/2022 Spot Bond				100.83019		100.80433				0.00	0	0
Total CLN501 SPOT										0.00	0	0
Total For CLN501										0.00	0	0
CLN501 On 11/10/2024 Spot Bond				100.86039		100.83358				0.00	0	0
Total CLN502 SPOT										0.00	0	0
Total For CLN502										0.00	0	0
CLN502 On 20/12/2022 Spot Bond				100.81198		100.78378				0.00	0	0
Total CLN503 SPOT										0.00	0	0
Total For CLN503										0.00	0	0
CLN503 On 11/10/2024 Spot Bond				100.67654		100.64978				0.00	0	0
Total CLN504 SPOT										0.00	0	0
Total For CLN504										0.00	0	0
CLN504 On 24/10/2020 Spot Bond				100.55367		100.52939				0.00	0	0
Total CLN505 SPOT										0.00	0	0
Total For CLN505										0.00	0	0
CLN505 On 30/04/2019 Spot Bond				100.40508		100.38127				0.00	0	0
Total CLN506 SPOT										0.00	0	0
Total For CLN506										0.00	0	0
CLN506 On 20/12/2022 Spot Bond				100.41150		100.38400				0.00	0	0
Total CLN507 SPOT										0.00	0	0
Total For CLN507										0.00	0	0
CLN507 On 24/02/2020 Spot Bond				100.18149		100.15403				0.00	0	0
Total CLN508 SPOT										0.00	0	0
Total For CLN508										0.00	0	0
CLN508 On 18/04/2028 Spot Bond				202.06255		201.84031				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CLN55 SPOT									0.00	0	0
Total For CLN55									0.00	0	0
CLN61 On 02/03/2028 Spot Bond				100.00000		100.00000			0.00	0	0
Total CLN61 SPOT									0.00	0	0
Total For CLN61									0.00	0	0
CLN81 On 18/04/2028 Spot Bond			9.85500	89.51323	9.87500	89.37098			0.00	0	0
Total CLN81 SPOT									0.00	0	0
Total For CLN81									0.00	0	0
CLN88 On 28/04/2028 Spot Bond			9.47000	170.95306	9.49000	170.56950			0.00	0	0
Total CLN88 SPOT									0.00	0	0
Total For CLN88									0.00	0	0
CLN89 On 02/03/2028 Spot Bond			9.47000	171.61257	9.49000	171.23174			0.00	0	0
Total CLN89 SPOT									0.00	0	0
Total For CLN89									0.00	0	0
CLNF11 On 20/03/2018 Spot Bond				101.33967		101.31663			0.00	0	0
Total CLNF11 SPOT									0.00	0	0
Total For CLNF11									0.00	0	0
CLNF12 On 20/06/2019 Spot Bond				101.40112		101.37701			0.00	0	0
Total CLNF12 SPOT									0.00	0	0
Total For CLNF12									0.00	0	0
CLNF13 On 20/06/2019 Spot Bond				101.76026		101.73685			0.00	0	0
Total CLNF13 SPOT									0.00	0	0
Total For CLNF13									0.00	0	0
CLNF14 On 20/09/2019 Spot Bond				101.40105		101.37694			0.00	0	0
Total CLNF14 SPOT									0.00	0	0
Total For CLNF14									0.00	0	0
CLNF15 On 20/06/2020 Spot Bond				101.45598		101.43090			0.00	0	0
Total CLNF15 SPOT									0.00	0	0
Total For CLNF15									0.00	0	0
CLNF16 On 17/08/2021 Spot Bond				99.99990		99.97609			0.00	0	0
Total CLNF16 SPOT									0.00	0	0
Total For CLNF16									0.00	0	0
COJ04 On 05/06/2018 Spot Bond			8.52000	104.30132	8.49500	104.29082		267,897,188,640,000.00	31,443,332,000	8,796,839,000	
Total COJ04 SPOT								7,897,188,640,000.00	31,443,332,000	8,796,839,000	
Total For COJ04								7,897,188,640,000.00	31,443,332,000	8,796,839,000	
COJ05 On 05/06/2023 Spot Bond			9.94500	114.95231	9.97500	114.78871		19,890,000,000,000.00	2,000,000,000	1,000,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total COJ05 SPOT									19,890,000,000,000.00	2,000,000,000	1,000,000,000
Total For COJ05									19,890,000,000,000.00	2,000,000,000	1,000,000,000
COJ07 On 23/03/2021 Spot Bond			10.41000	102.63287	10.44000	102.52046			0.00	0	0
Total COJ07 SPOT									0.00	0	0
Total For COJ07									0.00	0	0
COJ08 On 22/06/2026 Spot Bond			11.05000	106.81922	11.07000	106.67702			0.00	0	0
Total COJ08 SPOT									0.00	0	0
Total For COJ08									0.00	0	0
COJG0 On 09/06/2024 Spot Bond			10.72000	101.96578	10.74500	101.82293			0.00	0	0
Total COJG01 SPOT									0.00	0	0
Total For COJG01									0.00	0	0
COT01 On 03/04/2023 Spot Bond			10.89500	93.98225	10.92000	93.85963			0.00	0	0
Total COT01 SPOT									0.00	0	0
Total For COT01									0.00	0	0
COT02 On 03/04/2028 Spot Bond			12.18000	89.74344	12.20000	89.60782			4,872,000,000,000.00	400,000,000	100,000,000
Total COT02 SPOT									4,872,000,000,000.00	400,000,000	100,000,000
Total For COT02									4,872,000,000,000.00	400,000,000	100,000,000
COT03 On 05/06/2028 Spot Bond			12.20000	88.23252	12.22000	88.10055			0.00	0	0
Total COT03 SPOT									0.00	0	0
Total For COT03									0.00	0	0
CPV01 On 30/06/2029 Spot Bond			12.53500	97.50063	12.56000	97.36584			0.00	0	0
Total CPV01 SPOT									0.00	0	0
Total For CPV01									0.00	0	0
CS001 On 31/03/2018 Spot Bond				101.11894		101.09452			0.00	0	0
Total CS001 SPOT									0.00	0	0
Total For CS001									0.00	0	0
CS002 On 17/12/2020 Spot Bond				101.42901		101.40547			0.00	0	0
Total CS002 SPOT									0.00	0	0
Total For CS002									0.00	0	0
CS003 On 12/08/2021 Spot Bond				99.01213		98.92905			0.00	0	0
Total CS003 SPOT									0.00	0	0
Total For CS003									0.00	0	0
CSA04U On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CSA04U SPOT									0.00	0	0
Total For CSA04U									0.00	0	0
CSD04U On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CSD04U SPOT									0.00	0	0
Total For CSD04U									0.00	0	0
DEN38I On 10/06/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total DEN38U SPOT									0.00	0	0
Total For DEN38U									0.00	0	0
DEN40I On 10/06/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total DEN40U SPOT									0.00	0	0
Total For DEN40U									0.00	0	0
DENG7 On 04/12/2017 Spot Bond				101.67260		101.65000			0.00	0	0
Total DENG72 SPOT									0.00	0	0
Total For DENG72									0.00	0	0
DENG7 On 21/09/2018 Spot Bond				101.30741		101.28411			0.00	0	0
Total DENG73 SPOT									0.00	0	0
Total For DENG73									0.00	0	0
DENG7 On 28/09/2018 Spot Bond				101.14627		101.12289			0.00	0	0
Total DENG74 SPOT									0.00	0	0
Total For DENG74									0.00	0	0
DOL00: On 20/09/2018 Spot Bond				101.83404		101.80234			0.00	0	0
Total DOL003 SPOT									0.00	0	0
Total For DOL003									0.00	0	0
DOL00: On 24/01/2019 Spot Bond				100.90238		100.86445			0.00	0	0
Total DOL004 SPOT									0.00	0	0
Total For DOL004									0.00	0	0
DOL00: On 20/12/2019 Spot Bond				74.37491		74.30843			0.00	0	0
Total DOL009 SPOT									0.00	0	0
Total For DOL009									0.00	0	0
DOL01: On 20/12/2021 Spot Bond				102.69635		102.64945			0.00	0	0
Total DOL012 SPOT									0.00	0	0
Total For DOL012									0.00	0	0
DV2021 On 18/06/2021 Spot Bond			9.97000	100.95851	10.00000	100.84456			0.00	0	30,000,000
Total DV2021 SPOT									0.00	0	30,000,000
Total For DV2021									0.00	0	30,000,000
DV22 On 07/02/2020 Spot Bond			9.25000	102.98658	9.29000	102.88218		3,336,783,950,000.00		360,733,400	95,583,500
Total DV22 SPOT								3,336,783,950,000.00		360,733,400	95,583,500
Total For DV22								3,336,783,950,000.00		360,733,400	95,583,500
DV22/R On 07/02/2020 Spot Bond			100.00000	26.76130	100.00000	26.70240			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total DV22/R207 SPOT									0.00	0	0
Total For DV22/R207									0.00	0	0
DV23 On 27/02/2023 Spot Bond			10.01000	102.15789	10.03500	102.03016			7,521,514,000.00	751,400	215,719,600
Total DV23 SPOT									7,521,514,000.00	751,400	215,719,600
Total For DV23									7,521,514,000.00	751,400	215,719,600
DV23/R On 27/02/2023 Spot Bond			100.00000	13.22708	100.00000	13.19796			0.00	0	0
DV23/R On 27/02/2023 Spot Bond			100.00000	13.22708	100.00000	13.19796			0.00	0	0
Total DV23/R2023 SPOT									0.00	0	0
Total For DV23/R2023									0.00	0	0
DV24 On 18/02/2024 Spot Bond			10.43000	99.02760	10.45500	98.88988			0.00	0	20,000,000
Total DV24 SPOT									0.00	0	20,000,000
Total For DV24									0.00	0	20,000,000
DV24/R On 18/02/2024 Spot Bond			9.69000	102.36752	9.69000	102.34121			0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	102.36752	9.69000	102.34121			0.00	0	0
Total DV24/R2023 SPOT									0.00	0	0
Total For DV24/R2023									0.00	0	0
DV29 On 18/02/2029 Spot Bond			11.78500	92.10514	11.81000	91.93441			0.00	0	0
Total DV29 SPOT									0.00	0	0
Total For DV29									0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	102.46646	10.10000	102.43903			0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	102.46646	10.10000	102.43903			0.00	0	0
Total DV29/R213 SPOT									0.00	0	0
Total For DV29/R213									0.00	0	0
DVC02 On 19/02/2018 Spot Bond				99.98874		99.96868			0.00	0	0
Total DVC028 SPOT									0.00	0	0
Total For DVC028									0.00	0	0
DVC02 On 29/08/2018 Spot Bond				101.75122		101.73007			0.00	0	0
Total DVC029 SPOT									0.00	0	0
Total For DVC029									0.00	0	0
DVC03 On 23/10/2018 Spot Bond				100.54099		100.51917			0.00	0	0
Total DVC030 SPOT									0.00	0	0
Total For DVC030									0.00	0	0
DVC26 On 29/11/2017 Spot Bond				101.77305		101.75162			0.00	0	0
Total DVC26 SPOT									0.00	0	0
Total For DVC26									0.00	0	0
DVF18 On 30/03/2018 Spot Bond				101.15389		101.13245			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total DVF18 SPOT									0.00	0	0
Total For DVF18									0.00	0	0
DVF19 On 31/05/2019 Spot Bond				102.14915		102.12680			0.00	0	30,000,000
Total DVF19 SPOT									0.00	0	30,000,000
Total For DVF19									0.00	0	30,000,000
DVF20 On 29/11/2019 Spot Bond				101.87141		101.84873			0.00	0	10,000,000
Total DVF20 SPOT									0.00	0	10,000,000
Total For DVF20									0.00	0	10,000,000
DVF20i On 28/03/2020 Spot Bond				101.14208		101.11924			0.00	0	0
Total DVF20B SPOT									0.00	0	0
Total For DVF20B									0.00	0	0
DVF20i On 31/08/2020 Spot Bond				101.83929		101.81693			0.00	0	0
Total DVF20C SPOT									0.00	0	0
Total For DVF20C									0.00	0	0
DVF20i On 23/10/2020 Spot Bond				100.57063		100.54761			0.00	0	10,000,000
Total DVF20D SPOT									0.00	0	10,000,000
Total For DVF20D									0.00	0	10,000,000
DVF21 On 29/11/2021 Spot Bond				101.94126		101.91768			0.00	0	0
Total DVF21 SPOT									0.00	0	0
Total For DVF21									0.00	0	0
DVF22 On 28/03/2022 Spot Bond				101.28947		101.26582			0.00	0	0
Total DVF22 SPOT									0.00	0	0
Total For DVF22									0.00	0	0
DVF22i On 29/08/2022 Spot Bond				101.90414		101.88104			0.00	0	0
Total DVF22B SPOT									0.00	0	0
Total For DVF22B									0.00	0	0
DVF22i On 24/10/2022 Spot Bond				100.58674		100.56302			0.00	0	0
Total DVF22C SPOT									0.00	0	0
Total For DVF22C									0.00	0	0
DVF24 On 23/10/2024 Spot Bond				100.60693		100.58245			0.00	0	0
Total DVF24 SPOT									0.00	0	0
Total For DVF24									0.00	0	0
E170 On 01/08/2020 Spot Bond			9.05000	114.40046	9.09000	114.27238			3,620,000,000,000.00	400,000,000	369,087,800
Total E170 SPOT									3,620,000,000,000.00	400,000,000	369,087,800
Total For E170									3,620,000,000,000.00	400,000,000	369,087,800
E170/R On 01/08/2020 Spot Bond			100.00000	26.76185	100.00000	26.70294			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total E170/R207 SPOT										0.00	0	0
Total For E170/R207										0.00	0	0
ECN20 On 14/03/2020 Spot Bond			9.76000	101.45604	9.80000	101.34792				0.00	0	0
Total ECN20 SPOT										0.00	0	0
Total For ECN20										0.00	0	0
ECN22 On 14/03/2022 Spot Bond			10.01000	100.80196	10.04000	100.67205				0.00	0	0
Total ECN22 SPOT										0.00	0	0
Total For ECN22										0.00	0	0
ECN24 On 14/03/2024 Spot Bond			10.37000	99.81745	10.39500	99.67709				0.00	0	0
Total ECN24 SPOT										0.00	0	0
Total For ECN24										0.00	0	0
ECN32 On 14/03/2032 Spot Bond			3.81000	102.33050	3.81000	102.31654				0.00	0	0
Total ECN32 SPOT										0.00	0	0
Total For ECN32										0.00	0	0
EL037 On 31/01/2037 Spot Bond			3.50000	96.61697	3.50000	96.60473				0.00	0	0
Total EL037 SPOT										0.00	0	0
Total For EL037										0.00	0	0
EL037/I On 31/01/2037 Spot Bond			2.25000	116.76850	2.25000	116.75763				0.00	0	0
Total EL037/I2038 SPOT										0.00	0	0
Total For EL037/I2038										0.00	0	0
EL28 On 02/05/2028 Spot Bond			3.32000	126.24768	3.32000	126.23214				0.00	0	0
Total EL28 SPOT										0.00	0	0
Total For EL28										0.00	0	0
EL29 On 19/11/2029 Spot Bond			3.33000	112.98173	3.33000	112.96793				0.00	0	0
Total EL29 SPOT										0.00	0	0
Total For EL29										0.00	0	0
EL30 On 29/07/2030 Spot Bond			3.35000	112.53717	3.35000	112.52337				0.00	0	0
Total EL30 SPOT										0.00	0	0
Total For EL30										0.00	0	0
EL31 On 02/06/2031 Spot Bond			3.45500	103.64169	3.45500	103.62864				0.00	0	0
Total EL31 SPOT										0.00	0	0
Total For EL31										0.00	0	0
EL36 On 31/01/2036 Spot Bond			3.47000	97.78680	3.47000	97.77450				0.00	0	0
Total EL36 SPOT										0.00	0	0
Total For EL36										0.00	0	0
EL36/I2 On 31/01/2036 Spot Bond			2.25000	116.76850	2.25000	116.75763				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EL36/I2038 SPOT										0.00	0	0
Total For EL36/I2038										0.00	0	0
EMM01 On 28/07/2020 Spot Bond			10.00000	104.47841	10.03000	104.38063				0.00	0	0
Total EMM01 SPOT										0.00	0	0
Total For EMM01										0.00	0	0
EMM02 On 11/03/2021 Spot Bond			10.08000	103.71973	10.11000	103.60774				0.00	0	0
Total EMM02 SPOT										0.00	0	0
Total For EMM02										0.00	0	0
EMM03 On 04/05/2024 Spot Bond			11.25000	94.94252	11.27000	94.82686				0.00	0	0
Total EMM03 SPOT										0.00	0	0
Total For EMM03										0.00	0	0
EMM04 On 16/05/2028 Spot Bond			11.58500	91.09412	11.61000	90.92392				0.00	0	0
Total EMM04 SPOT										0.00	0	0
Total For EMM04										0.00	0	0
EMM05 On 17/04/2029 Spot Bond			11.83500	96.35581	11.86000	96.23323				0.00	0	1,999,999,800
Total EMM05 SPOT										0.00	0	1,999,999,800
Total For EMM05										0.00	0	1,999,999,800
EMM06 On 23/06/2025 Spot Bond			11.35000	100.95657	11.37000	100.87024				0.00	0	0
Total EMM06 SPOT										0.00	0	0
Total For EMM06										0.00	0	0
EMM07 On 10/07/2027 Spot Bond			11.20000	101.30841	11.22000	101.21043				0.00	0	0
Total EMM07 SPOT										0.00	0	0
Total For EMM07										0.00	0	0
EMM07 On 17/07/2032 Spot Bond			11.84000	90.57929	11.86500	90.47358				0.00	0	0
Total EMM07P SPOT										0.00	0	0
Total For EMM07P										0.00	0	0
EPF002 On 28/05/2018 Spot Bond				101.92755		101.90449				0.00	0	0
Total EPF002 SPOT										0.00	0	0
Total For EPF002										0.00	0	0
EPF006 On 19/08/2018 Spot Bond				100.08646		100.06503				0.00	0	0
Total EPF006 SPOT										0.00	0	0
Total For EPF006										0.00	0	0
EPF007 On 02/09/2020 Spot Bond				101.77198		101.74852				0.00	0	0
Total EPF007 SPOT										0.00	0	0
Total For EPF007										0.00	0	0
EPF008 On 12/09/2019 Spot Bond				102.02451		102.00072				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EPF008 SPOT										0.00	0	0
Total For EPF008										0.00	0	0
EPF008 On 30/03/2018 Spot Bond				101.05037		101.02746				0.00	0	0
Total EPF009 SPOT										0.00	0	0
Total For EPF009										0.00	0	0
EPF009 On 07/11/2019 Spot Bond				100.56680		100.54250				0.00	0	0
Total EPF010 SPOT										0.00	0	0
Total For EPF010										0.00	0	0
EPF010 On 12/06/2020 Spot Bond				102.20237		102.17806				0.00	0	0
Total EPF011 SPOT										0.00	0	0
Total For EPF011										0.00	0	0
EPF011 On 06/11/2020 Spot Bond				100.27284		100.24786				0.00	0	0
Total EPF012 SPOT										0.00	0	0
Total For EPF012										0.00	0	0
EPF012 On 01/09/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF01U SPOT										0.00	0	0
Total For EPF01U										0.00	0	0
EPF01U On 01/09/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF02U SPOT										0.00	0	0
Total For EPF02U										0.00	0	0
EPF02U On 28/09/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF03U SPOT										0.00	0	0
Total For EPF03U										0.00	0	0
EPF03U On 02/03/2018 Spot Bond				101.67113		101.64906				0.00	0	0
Total EPFC30 SPOT										0.00	0	0
Total For EPFC30										0.00	0	0
EPFC30 On 06/03/2018 Spot Bond				101.55342		101.53185				0.00	0	0
Total EPFC33 SPOT										0.00	0	0
Total For EPFC33										0.00	0	0
EPFC33 On 06/09/2018 Spot Bond				101.62843		101.60626				0.00	0	0
Total EPFC34 SPOT										0.00	0	0
Total For EPFC34										0.00	0	0
EPFC34 On 03/05/2018 Spot Bond				100.29415		100.27308				0.00	0	0
Total EPFC35 SPOT										0.00	0	0
Total For EPFC35										0.00	0	0
EPFC35 On 06/11/2018 Spot Bond				100.25076		100.22780				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EPFC36 SPOT										0.00	0	0
Total For EPFC36										0.00	0	0
EQS05 On 25/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EQS05 SPOT										0.00	0	0
Total For EQS05										0.00	0	0
EQS06 On 09/04/2020 Spot Bond				98.30744		98.27557				0.00	0	0
Total EQS06 SPOT										0.00	0	0
Total For EQS06										0.00	0	0
EQS07 On 09/04/2018 Spot Bond			12.82000	99.33811	12.84500	99.29558				0.00	0	0
Total EQS07 SPOT										0.00	0	0
Total For EQS07										0.00	0	0
EQS08 On 04/10/2018 Spot Bond				100.17351		100.14596				0.00	0	0
Total EQS08A SPOT										0.00	0	0
Total For EQS08A										0.00	0	0
EQS08 On 04/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
EQS08 On 04/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EQS08A/JIBAR SPOT										0.00	0	0
Total For EQS08A/JIBAR										0.00	0	0
EQS10 On 28/07/2022 Spot Bond				100.50164		100.47380				0.00	0	0
Total EQS10 SPOT										0.00	0	0
Total For EQS10										0.00	0	0
EQS11 On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EQS11U SPOT										0.00	0	0
Total For EQS11U										0.00	0	0
ERS3B On 17/08/2019 Spot Bond				99.99983		99.97689				0.00	0	0
Total ERS3B4 SPOT										0.00	0	0
Total For ERS3B4										0.00	0	0
ERS3B On 17/05/2019 Spot Bond				100.00000		99.97480				0.00	0	0
Total ERS3B5 SPOT										0.00	0	0
Total For ERS3B5										0.00	0	0
ERS3C On 17/08/2019 Spot Bond				99.99977		99.97549				0.00	0	0
Total ERS3C4 SPOT										0.00	0	0
Total For ERS3C4										0.00	0	0
ERS3C On 17/05/2019 Spot Bond				100.00000		99.97206				0.00	0	0
Total ERS3C5 SPOT										0.00	0	0
Total For ERS3C5										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERSA1: On 25/11/2020 Spot Bond			10.00000	113.25000	10.00000	113.22000			0.00	0	0
Total ERSA12/JIBAR SPOT									0.00	0	0
Total For ERSA12/JIBAR									0.00	0	0
ERSA1 On 17/08/2018 Spot Bond				99.92119		99.89921			0.00	0	0
Total ERSA17 SPOT									0.00	0	0
Total For ERSA17									0.00	0	0
ERSA2 On 17/08/2018 Spot Bond				100.21536		100.19411			0.00	0	0
Total ERSA20 SPOT									0.00	0	0
Total For ERSA20									0.00	0	0
ERSA2 On 17/08/2020 Spot Bond				99.61669		99.59353			0.00	0	0
Total ERSA21 SPOT									0.00	0	0
Total For ERSA21									0.00	0	0
ERSA2 On 17/05/2019 Spot Bond				100.34686		100.32475			0.00	0	0
Total ERSA22 SPOT									0.00	0	0
Total For ERSA22									0.00	0	0
ERSA2 On 17/08/2019 Spot Bond				99.99984		99.97716			0.00	0	0
Total ERSA23 SPOT									0.00	0	0
Total For ERSA23									0.00	0	0
ERSA2 On 17/08/2020 Spot Bond				99.99993		99.97793			0.00	0	0
Total ERSA24 SPOT									0.00	0	0
Total For ERSA24									0.00	0	0
ERSA2 On 17/08/2022 Spot Bond				99.99992		99.97712			0.00	0	0
Total ERSA25 SPOT									0.00	0	0
Total For ERSA25									0.00	0	0
ES18 On 20/04/2018 Spot Bond			8.74000	100.90410	8.76500	100.87048		606,730,800,000,000.00	69,420,000,000	56,010,000,000	
Total ES18 SPOT								16,730,800,000,000.00	69,420,000,000	56,010,000,000	
Total For ES18								16,730,800,000,000.00	69,420,000,000	56,010,000,000	
ES18/R On 20/04/2018 Spot Bond			9.25000	100.69513	9.25000	100.67058		0.00	0	0	
Total ES18/R204 SPOT								0.00	0	0	
Total For ES18/R204								0.00	0	0	
ES23 On 25/01/2023 Spot Bond			9.80000	103.89534	9.82500	103.76798		37,253,175,120,000.00	3,801,344,400	1,940,000,000	
Total ES23 SPOT								17,253,175,120,000.00	3,801,344,400	1,940,000,000	
Total For ES23								17,253,175,120,000.00	3,801,344,400	1,940,000,000	
ES23/R On 25/01/2023 Spot Bond			10.00000	103.09635	10.00000	103.06902		0.00	0	0	
Total ES23/R2023 SPOT								0.00	0	0	
Total For ES23/R2023								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES26 On 02/04/2026 Spot Bond			10.63000	85.80709	10.65000	85.68466			365,693,542,758,000.00	34,402,026,600	14,315,427,700
Total ES26 SPOT									5,693,542,758,000.00	34,402,026,600	14,315,427,700
Total For ES26									5,693,542,758,000.00	34,402,026,600	14,315,427,700
ES26/R On 02/04/2026 Spot Bond			7.85000	100.97781	7.85000	100.95645			0.00	0	0
Total ES26/R186 SPOT									0.00	0	0
Total For ES26/R186									0.00	0	0
ES33 On 15/09/2033 Spot Bond			11.40500	72.96043	11.42000	72.85329			325,592,397,366,000.00	116,229,057,200	56,300,000,000
Total ES33 SPOT									5,592,397,366,000.00	116,229,057,200	56,300,000,000
Total For ES33									5,592,397,366,000.00	116,229,057,200	56,300,000,000
ES33/R On 15/09/2033 Spot Bond			7.50000	101.28961	7.50000	101.26901			0.00	0	0
Total ES33/R209 SPOT									0.00	0	0
Total For ES33/R209									0.00	0	0
ES42 On 25/04/2042 Spot Bond			11.63000	75.31000	11.63000	75.28661			204,701,006,992,000.00	17,601,118,400	10,790,000,000
Total ES42 SPOT									14,701,006,992,000.00	17,601,118,400	10,790,000,000
Total For ES42									14,701,006,992,000.00	17,601,118,400	10,790,000,000
ES42/R On 25/04/2042 Spot Bond			8.50000	100.52738	8.50000	100.50439			0.00	0	0
Total ES42/R214 SPOT									0.00	0	0
Total For ES42/R214									0.00	0	0
EXX02 On 19/05/2019 Spot Bond				98.62140		98.59605			0.00	0	0
Total EXX02 SPOT									0.00	0	0
Total For EXX02									0.00	0	0
FBJ20Z On 20/03/2020 Spot Bond				101.40898		101.38473			0.00	0	10,000,000
Total FBJ20Z SPOT									0.00	0	10,000,000
Total For FBJ20Z									0.00	0	10,000,000
FBJ22Z On 20/03/2022 Spot Bond				101.45605		101.43098			0.00	0	0
Total FBJ22Z SPOT									0.00	0	0
Total For FBJ22Z									0.00	0	0
FIF01U On 01/11/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FIF01U SPOT									0.00	0	0
Total For FIF01U									0.00	0	0
FIF02U On 01/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FIF02U SPOT									0.00	0	0
Total For FIF02U									0.00	0	0
FIF03U On 01/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FIF03U SPOT									0.00	0	0
Total For FIF03U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FIF04U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF04U SPOT										0.00	0	0
Total For FIF04U										0.00	0	0
FIF05U On 27/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF05U SPOT										0.00	0	0
Total For FIF05U										0.00	0	0
FIF06U On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF06U SPOT										0.00	0	0
Total For FIF06U										0.00	0	0
FIFB04 On 21/11/2017 Spot Bond				99.90951		99.88689				0.00	0	0
Total FIFB04 SPOT										0.00	0	0
Total For FIFB04										0.00	0	0
FIFB07 On 27/11/2017 Spot Bond				99.77391		101.91489				0.00	0	0
Total FIFB07 SPOT										0.00	0	0
Total For FIFB07										0.00	0	0
FIFB08 On 31/05/2019 Spot Bond				101.90847		101.88467				0.00	0	0
Total FIFB08 SPOT										0.00	0	0
Total For FIFB08										0.00	0	0
FIFB09 On 27/06/2019 Spot Bond				101.23983		101.21551				0.00	0	0
Total FIFB09 SPOT										0.00	0	0
Total For FIFB09										0.00	0	0
FIFB10 On 12/09/2019 Spot Bond				102.20006		102.17634				0.00	0	0
Total FIFB10 SPOT										0.00	0	0
Total For FIFB10										0.00	0	0
FIFB11 On 07/02/2020 Spot Bond				100.24385		100.21926				0.00	0	0
Total FIFB11 SPOT										0.00	0	0
Total For FIFB11										0.00	0	0
FIFB12 On 13/08/2020 Spot Bond				100.09673		100.01473				0.00	0	0
Total FIFB12 SPOT										0.00	0	0
Total For FIFB12										0.00	0	0
FIFB14 On 07/11/2022 Spot Bond				100.24007		100.21585				0.00	0	0
Total FIFB14 SPOT										0.00	0	0
Total For FIFB14										0.00	0	0
FMLA1U On 17/02/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FMLA1U SPOT										0.00	0	0
Total For FMLA1U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FPA1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FPA1U SPOT									0.00	0	0
Total For FPA1U									0.00	0	0
FPB1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FPB1U SPOT									0.00	0	0
Total For FPB1U									0.00	0	0
FRB05 On 21/12/2018 Spot Bond			9.27000	102.66256	9.29500	102.61178		5,098,500,000,000.00		550,000,000	635,000,000
Total FRB05 SPOT								5,098,500,000,000.00		550,000,000	635,000,000
Total For FRB05								5,098,500,000,000.00		550,000,000	635,000,000
FRB11 On 11/12/2017 Spot Bond				101.93870		101.91573			0.00	0	0
Total FRB11 SPOT									0.00	0	0
Total For FRB11									0.00	0	0
FRB12 On 02/06/2019 Spot Bond				102.24864		102.22408			0.00	0	0
Total FRB12 SPOT									0.00	0	0
Total For FRB12									0.00	0	0
FRB13 On 02/06/2021 Spot Bond				100.71992		100.69395			0.00	0	0
Total FRB13 SPOT									0.00	0	0
Total For FRB13									0.00	0	0
FRB14 On 02/06/2021 Spot Bond			11.40000	100.59221	11.43000	100.47842			0.00	0	0
Total FRB14 SPOT									0.00	0	0
Total For FRB14									0.00	0	0
FRB15 On 06/03/2020 Spot Bond				104.84663		104.82047			0.00	904,000,000	9,752,000,000
Total FRB15 SPOT									0.00	904,000,000	9,752,000,000
Total For FRB15									0.00	904,000,000	9,752,000,000
FRB16 On 08/07/2020 Spot Bond				103.65220		103.62504			0.00	0	10,000,000
Total FRB16 SPOT									0.00	0	10,000,000
Total For FRB16									0.00	0	10,000,000
FRB17 On 08/01/2022 Spot Bond				101.30138		101.27202			0.00	0	0
Total FRB17 SPOT									0.00	0	0
Total For FRB17									0.00	0	0
FRB17/On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRB17/JIBAR SPOT									0.00	0	0
Total For FRB17/JIBAR									0.00	0	0
FRB18 On 13/04/2021 Spot Bond				104.46472		104.43568			0.00	60,000,000	50,000,000
Total FRB18 SPOT									0.00	60,000,000	50,000,000
Total For FRB18									0.00	60,000,000	50,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB19 On 14/04/2021 Spot Bond			12.10000	101.79356	12.13000	101.67850			0.00	0	0
Total FRB19 SPOT									0.00	0	0
Total For FRB19									0.00	0	0
FRB20 On 15/04/2021 Spot Bond				102.37428		102.34443			0.00	0	0
Total FRB20 SPOT									0.00	0	0
Total For FRB20									0.00	0	0
FRB21 On 24/11/2021 Spot Bond				102.54261		102.51340			0.00	0	0
Total FRB21 SPOT									0.00	0	0
Total For FRB21									0.00	0	0
FRB22 On 08/12/2022 Spot Bond				102.29513		102.26523			0.00	0	0
Total FRB22 SPOT									0.00	0	0
Total For FRB22									0.00	0	0
FRB23 On 20/09/2027 Spot Bond				101.62578		101.59795			0.00	0	0
Total FRB23 SPOT									0.00	0	0
Total For FRB23									0.00	0	0
FRBC2 On 21/12/2018 Spot Bond			9.42000	107.48548	9.44500	107.43244		4,615,800,000,000.00		490,000,000	490,000,000
Total FRBC21 SPOT								4,615,800,000,000.00		490,000,000	490,000,000
Total For FRBC21								4,615,800,000,000.00		490,000,000	490,000,000
FRBC2 On 21/12/2018 Spot Bond				103.26814		103.24472			0.00	0	0
Total FRBC22 SPOT									0.00	0	0
Total For FRBC22									0.00	0	0
FRBI22 On 31/01/2022 Spot Bond			3.28000	145.54559	3.25000	145.69854			0.00	0	0
Total FRBI22 SPOT									0.00	0	0
Total For FRBI22									0.00	0	0
FRBI23 On 07/12/2023 Spot Bond			3.42000	285.22959	3.42000	285.19397		17,100,000,000,000.00		5,000,000,000	5,720,000,000
Total FRBI23 SPOT								17,100,000,000,000.00		5,000,000,000	5,720,000,000
Total For FRBI23								17,100,000,000,000.00		5,000,000,000	5,720,000,000
FRBI25 On 31/01/2025 Spot Bond			3.68300	119.74377	3.68300	119.72803			0.00	0	300,000,000
Total FRBI25 SPOT									0.00	0	300,000,000
Total For FRBI25									0.00	0	300,000,000
FRBI28 On 31/03/2028 Spot Bond			4.00000	161.81647	4.00000	161.79361			0.00	0	0
Total FRBI28 SPOT									0.00	0	0
Total For FRBI28									0.00	0	0
FRBI29 On 31/03/2029 Spot Bond			4.07000	81.10997	4.06000	81.17871			0.00	0	0
Total FRBI29 SPOT									0.00	0	0
Total For FRBI29									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI33 On 07/12/2033 Spot Bond			4.20000	197.14808	4.20000	197.11933			0.00	0	0
Total FRBI33 SPOT									0.00	0	0
Total For FRBI33									0.00	0	0
FRBI46 On 31/03/2046 Spot Bond			4.47000	86.28874	4.44000	86.74472			0.00	0	0
Total FRBI46 SPOT									0.00	0	0
Total For FRBI46									0.00	0	0
FRBI50 On 31/12/2050 Spot Bond			4.62000	86.61200	4.62000	86.59839			0.00	0	0
Total FRBI50 SPOT									0.00	0	0
Total For FRBI50									0.00	0	0
FRBZ01 On 30/11/2020 Spot Bond			9.28000	76.32077	9.25000	76.36166			0.00	0	0
Total FRBZ01 SPOT									0.00	0	0
Total For FRBZ01									0.00	0	0
FRBZ02 On 28/10/2024 Spot Bond			10.58000	49.67743	10.62000	49.52822			0.00	0	0
Total FRBZ02 SPOT									0.00	0	0
Total For FRBZ02									0.00	0	0
FRBZ03 On 10/12/2024 Spot Bond			10.61000	48.99322	10.65000	48.84194			0.00	0	0
Total FRBZ03 SPOT									0.00	0	0
Total For FRBZ03									0.00	0	0
FRC06U On 31/12/2017 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRC06U SPOT									0.00	0	0
Total For FRC06U									0.00	0	0
FRC107 On 03/06/2021 Spot Bond				102.29474		102.26408			0.00	0	0
Total FRC107 SPOT									0.00	0	0
Total For FRC107									0.00	0	0
FRC152 On 20/12/2017 Spot Bond				101.57757		101.55037			0.00	0	0
Total FRC152 SPOT									0.00	0	0
Total For FRC152									0.00	0	0
FRC153 On 20/12/2017 Spot Bond				101.45310		101.42807			0.00	0	0
Total FRC153 SPOT									0.00	0	0
Total For FRC153									0.00	0	0
FRC154 On 20/12/2017 Spot Bond				101.49565		101.46988			0.00	0	0
Total FRC154 SPOT									0.00	0	0
Total For FRC154									0.00	0	0
FRC155 On 20/12/2017 Spot Bond				101.91273		101.87965			0.00	0	0
Total FRC155 SPOT									0.00	0	0
Total For FRC155									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC16: On 20/12/2017 Spot Bond				101.47201		101.44666			0.00	0	0
Total FRC161 SPOT									0.00	0	0
Total For FRC161									0.00	0	0
FRC16: On 20/03/2018 Spot Bond				101.39646		101.37243			0.00	0	0
Total FRC163 SPOT									0.00	0	0
Total For FRC163									0.00	0	0
FRC16: On 20/03/2018 Spot Bond				101.39804		101.37398			0.00	0	0
Total FRC166 SPOT									0.00	0	0
Total For FRC166									0.00	0	0
FRC16: On 20/03/2018 Spot Bond				101.96817		101.93413			0.00	0	0
Total FRC167 SPOT									0.00	0	0
Total For FRC167									0.00	0	0
FRC16: On 20/06/2018 Spot Bond				101.43203		101.40688			0.00	0	0
Total FRC168 SPOT									0.00	0	0
Total For FRC168									0.00	0	0
FRC16: On 31/01/2025 Spot Bond			4.47500	113.71227	4.47500	113.69493			0.00	0	0
Total FRC169 SPOT									0.00	0	0
Total For FRC169									0.00	0	0
FRC17: On 20/06/2018 Spot Bond				101.51147		101.48543			0.00	0	0
Total FRC170 SPOT									0.00	0	0
Total For FRC170									0.00	0	0
FRC17: On 20/06/2018 Spot Bond				101.50297		101.47689			0.00	0	0
Total FRC171 SPOT									0.00	0	0
Total For FRC171									0.00	0	0
FRC17: On 21/02/2018 Spot Bond				99.47056		101.41152			0.00	0	0
Total FRC172 SPOT									0.00	0	0
Total For FRC172									0.00	0	0
FRC17: On 20/06/2018 Spot Bond				101.51147		101.48543			0.00	0	0
Total FRC174 SPOT									0.00	0	0
Total For FRC174									0.00	0	0
FRC17: On 20/09/2018 Spot Bond				101.43258		101.40791			0.00	0	0
Total FRC176 SPOT									0.00	0	0
Total For FRC176									0.00	0	0
FRC17: On 20/09/2018 Spot Bond				101.40263		101.37849			0.00	0	0
Total FRC177 SPOT									0.00	0	0
Total For FRC177									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC171 On 06/08/2023 Spot Bond				99.82190		99.79266				0.00	0	0
Total FRC178 SPOT										0.00	0	0
Total For FRC178										0.00	0	0
FRC171 On 20/09/2020 Spot Bond				101.61656		101.58867				0.00	0	0
Total FRC179 SPOT										0.00	0	0
Total For FRC179										0.00	0	0
FRC181 On 06/08/2023 Spot Bond				104.63443		104.82624				0.00	0	0
Total FRC181 SPOT										0.00	0	0
Total For FRC181										0.00	0	0
FRC181 On 20/12/2018 Spot Bond				104.19211		104.16595				0.00	0	0
Total FRC183 SPOT										0.00	0	0
Total For FRC183										0.00	0	0
FRC181 On 20/12/2018 Spot Bond				101.83254		101.80087				0.00	0	0
Total FRC185 SPOT										0.00	0	0
Total For FRC185										0.00	0	0
FRC181 On 20/03/2019 Spot Bond				101.47719		101.45139				0.00	0	0
Total FRC188 SPOT										0.00	0	0
Total For FRC188										0.00	0	0
FRC181 On 20/03/2019 Spot Bond				101.49580		101.47003				0.00	0	0
Total FRC189 SPOT										0.00	0	0
Total For FRC189										0.00	0	0
FRC191 On 02/04/2019 Spot Bond				101.12775		101.10314				0.00	0	0
Total FRC192 SPOT										0.00	0	0
Total For FRC192										0.00	0	0
FRC191 On 25/11/2020 Spot Bond			10.00000	113.25000	10.00000	113.22000				0.00	0	0
Total FRC193/JIBAR SPOT										0.00	0	0
Total For FRC193/JIBAR										0.00	0	0
FRC191 On 20/06/2024 Spot Bond				101.57104		101.54396				0.00	0	0
Total FRC195 SPOT										0.00	0	0
Total For FRC195										0.00	0	0
FRC201 On 20/06/2019 Spot Bond				101.89457		101.86988				0.00	0	0
Total FRC206 SPOT										0.00	0	0
Total For FRC206										0.00	0	0
FRC201 On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC207 SPOT										0.00	0	0
Total For FRC207										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC201 On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRC208 SPOT									0.00	0	0
Total For FRC208									0.00	0	0
FRC209 On 07/10/2020 Spot Bond				103.45594		103.42632			0.00	0	0
Total FRC209 SPOT									0.00	0	0
Total For FRC209									0.00	0	0
FRC210 On 20/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
FRC211 On 20/12/2019 Spot Bond				101.54291		101.51632			0.00	0	0
Total FRC210 SPOT									0.00	0	0
Total For FRC210									0.00	0	0
FRC212 On 07/05/2020 Spot Bond				100.24933		100.22421			0.00	0	0
Total FRC212 SPOT									0.00	0	0
Total For FRC212									0.00	0	0
FRC213 On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRC213 SPOT									0.00	0	0
Total For FRC213									0.00	0	0
FRC214 On 07/11/2019 Spot Bond				100.24929		100.22416			0.00	0	0
Total FRC215 SPOT									0.00	0	0
Total For FRC215									0.00	0	0
FRC216 On 04/11/2019 Spot Bond				100.27689		100.25166			0.00	0	0
Total FRC219 SPOT									0.00	0	0
Total For FRC219									0.00	0	0
FRC220 On 31/01/2022 Spot Bond			3.84000	142.40697	3.81000	142.55388			0.00	0	0
Total FRC221 SPOT									0.00	0	0
Total For FRC221									0.00	0	0
FRC222 On 20/05/2020 Spot Bond				99.92982		99.90642			0.00	0	0
Total FRC225 SPOT									0.00	0	0
Total For FRC225									0.00	0	0
FRC230 On 25/06/2018 Spot Bond				101.23009		101.20644			0.00	0	0
Total FRC231 SPOT									0.00	0	0
Total For FRC231									0.00	0	0
FRC232 On 31/01/2022 Spot Bond			4.70000	137.73941	4.67000	137.87745			0.00	0	0
Total FRC233 SPOT									0.00	0	0
Total For FRC233									0.00	0	0
FRC234 On 20/12/2020 Spot Bond				102.21353		102.17515			0.00	0	0
Total FRC234 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC234										0.00	0	0
FRC234 On 08/02/2020 Spot Bond				103.91617		104.38699				0.00	0	0
Total FRC236 SPOT										0.00	0	0
Total For FRC236										0.00	0	0
FRC236 On 19/10/2020 Spot Bond				113.05652		113.95635				0.00	0	0
Total FRC237 SPOT										0.00	0	0
Total For FRC237										0.00	0	0
FRC237 On 08/02/2020 Spot Bond				104.40644		104.87679				0.00	0	0
Total FRC238 SPOT										0.00	0	0
Total For FRC238										0.00	0	0
FRC238 On 19/10/2020 Spot Bond				113.84217		114.70920				0.00	0	0
Total FRC239 SPOT										0.00	0	0
Total For FRC239										0.00	0	0
FRC239 On 19/10/2020 Spot Bond				113.22934		113.97125				0.00	0	0
Total FRC240 SPOT										0.00	0	0
Total For FRC240										0.00	0	0
FRC240 On 08/02/2020 Spot Bond				103.73925		104.22801				0.00	0	0
Total FRC241 SPOT										0.00	0	0
Total For FRC241										0.00	0	0
FRC241 On 08/02/2020 Spot Bond				103.43185		103.91680				0.00	0	0
Total FRC242 SPOT										0.00	0	0
Total For FRC242										0.00	0	0
FRC242 On 19/10/2020 Spot Bond				101.54297		101.48928				0.00	0	0
Total FRC243 SPOT										0.00	0	0
Total For FRC243										0.00	0	0
FRC243 On 08/02/2020 Spot Bond				104.94644		105.28324				0.00	0	0
Total FRC244 SPOT										0.00	0	0
Total For FRC244										0.00	0	0
FRC244 On 19/10/2020 Spot Bond				101.52762		101.47447				0.00	0	0
Total FRC245 SPOT										0.00	0	0
Total For FRC245										0.00	0	0
FRC245 On 19/10/2020 Spot Bond				101.22719		101.18455				0.00	0	0
Total FRC246 SPOT										0.00	0	0
Total For FRC246										0.00	0	0
FRC246 On 08/02/2020 Spot Bond				103.95703		104.38112				0.00	0	0
Total FRC247 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC247										0.00	0	0
FRC247 On 08/02/2020 Spot Bond				95.03960		95.46517				0.00	0	0
Total FRC248 SPOT										0.00	0	0
Total For FRC248										0.00	0	0
FRC248 On 19/10/2020 Spot Bond				111.64364		112.42668				0.00	0	0
Total FRC249 SPOT										0.00	0	0
Total For FRC249										0.00	0	0
FRC249 On 19/10/2020 Spot Bond				93.59518		94.30504				0.00	0	0
Total FRC250 SPOT										0.00	0	0
Total For FRC250										0.00	0	0
FRC250 On 13/02/2022 Spot Bond				100.11341		100.02737				0.00	0	0
Total FRC251 SPOT										0.00	0	0
Total For FRC251										0.00	0	0
FRC251 On 14/03/2022 Spot Bond				101.59494		101.57035				0.00	0	0
Total FRC252 SPOT										0.00	0	0
Total For FRC252										0.00	0	0
FRC252 On 27/03/2020 Spot Bond				101.19274		101.16936				0.00	0	0
Total FRC254 SPOT										0.00	0	0
Total For FRC254										0.00	0	0
FRC254 On 05/10/2022 Spot Bond				101.10374		101.07792				0.00	0	0
Total FRC255 SPOT										0.00	0	0
Total For FRC255										0.00	0	0
FRC255 On 17/07/2027 Spot Bond				100.78862		100.76306				0.00	0	0
Total FRC256 SPOT										0.00	0	0
Total For FRC256										0.00	0	0
FRC256 On 27/03/2020 Spot Bond				101.17889		101.15579				0.00	0	0
Total FRC257 SPOT										0.00	0	0
Total For FRC257										0.00	0	0
FRC257 On 08/05/2020 Spot Bond				100.22540		100.20013				0.00	0	0
Total FRC258 SPOT										0.00	0	0
Total For FRC258										0.00	0	0
FRC258 On 06/11/2023 Spot Bond			3.33700	100.33111	3.33700	100.31869				0.00	0	0
Total FRC259 SPOT										0.00	0	0
Total For FRC259										0.00	0	0
FRC259 On 27/02/2023 Spot Bond			3.45500	100.48265	3.45500	100.46942				0.00	0	0
Total FRC260 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC260										0.00	0	0
FRC26 On 10/10/2020 Spot Bond				100.67221		100.64843				0.00	0	0
Total FRC261 SPOT										0.00	0	0
Total For FRC261										0.00	0	0
FRC26 On 13/07/2020 Spot Bond				100.68527		100.66085				0.00	0	0
Total FRC262 SPOT										0.00	0	0
Total For FRC262										0.00	0	0
FRC26 On 15/03/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC263 SPOT										0.00	0	0
Total For FRC263										0.00	0	0
FRC66 On 31/01/2022 Spot Bond			4.36000	139.56305	4.33000	139.70454				0.00	0	0
Total FRC66 SPOT										0.00	0	0
Total For FRC66										0.00	0	0
FRC69 On 31/01/2022 Spot Bond			4.42000	139.23919	4.39000	139.38008				0.00	0	0
Total FRC69 SPOT										0.00	0	0
Total For FRC69										0.00	0	0
FRC71 On 31/01/2022 Spot Bond			4.40000	139.34705	4.37000	139.48813				0.00	0	0
Total FRC71 SPOT										0.00	0	0
Total For FRC71										0.00	0	0
FRD01 On 31/10/2020 Spot Bond				100.54111		100.50920				0.00	0	0
Total FRD013 SPOT										0.00	0	0
Total For FRD013										0.00	0	0
FRD01 On 22/12/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD01U SPOT										0.00	0	0
Total For FRD01U										0.00	0	0
FRD15 On 31/12/2017 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD15U SPOT										0.00	0	0
Total For FRD15U										0.00	0	0
FRD17 On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD17U SPOT										0.00	0	0
Total For FRD17U										0.00	0	0
FRI33 On 28/02/2033 Spot Bond			4.31000	83.12543	4.31000	83.11564				0.00	0	0
Total FRI33 SPOT										0.00	0	0
Total For FRI33										0.00	0	0
FRI38 On 31/01/2038 Spot Bond			4.31000	97.18013	4.31000	97.16572				0.00	0	0
Total FRI38 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRI38										0.00	0	0
FRJ18 On 21/02/2018 Spot Bond				100.26022		100.24172				0.00	0	10,000,000
Total FRJ18 SPOT										0.00	0	10,000,000
Total For FRJ18										0.00	0	10,000,000
FRJ19 On 04/04/2019 Spot Bond				101.32246		101.30054				0.00	0	10,000,000
Total FRJ19 SPOT										0.00	0	10,000,000
Total For FRJ19										0.00	0	10,000,000
FRJ20 On 20/09/2020 Spot Bond				101.02473		101.00266				0.00	0	0
Total FRJ20 SPOT										0.00	0	0
Total For FRJ20										0.00	0	0
FRJ21 On 15/09/2021 Spot Bond				101.27010		101.24766				0.00	0	0
Total FRJ21 SPOT										0.00	0	0
Total For FRJ21										0.00	0	0
FRJ22 On 07/03/2022 Spot Bond				102.52957		102.50640				0.00	120,000,000	463,500,000
Total FRJ22 SPOT										0.00	120,000,000	463,500,000
Total For FRJ22										0.00	120,000,000	463,500,000
FRJ25 On 09/03/2025 Spot Bond				103.59221		103.56717				0.00	0	500,000,000
Total FRJ25 SPOT										0.00	0	500,000,000
Total For FRJ25										0.00	0	500,000,000
FRJ27 On 25/01/2027 Spot Bond				100.89387		100.86889				0.00	0	0
Total FRJ27 SPOT										0.00	0	0
Total For FRJ27										0.00	0	0
FRS01U On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRS01U SPOT										0.00	0	0
Total For FRS01U										0.00	0	0
FRS02U On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRS02U SPOT										0.00	0	0
Total For FRS02U										0.00	0	0
FRS100 On 15/01/2024 Spot Bond			2.95800	101.65469	2.95800	101.62051				0.00	0	0
Total FRS100 SPOT										0.00	0	0
Total For FRS100										0.00	0	0
FRS101 On 31/01/2038 Spot Bond			3.33000	112.89047	3.33000	112.87669				0.00	0	0
Total FRS101 SPOT										0.00	0	0
Total For FRS101										0.00	0	0
FRS103 On 23/01/2024 Spot Bond				100.56789		100.54498				0.00	0	0
Total FRS103 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRS103									0.00	0	0
FRS103 On 23/01/2024 Spot Bond				100.56789		100.54498			0.00	0	0
Total FRS104 SPOT									0.00	0	0
Total For FRS104									0.00	0	0
FRS104 On 31/01/2038 Spot Bond			3.47000	110.46675	3.47000	110.45285			0.00	0	0
Total FRS108 SPOT									0.00	0	0
Total For FRS108									0.00	0	0
FRS108 On 07/12/2033 Spot Bond			3.50000	214.31690	3.50000	214.28968			0.00	0	0
Total FRS109 SPOT									0.00	0	0
Total For FRS109									0.00	0	0
FRS109 On 31/01/2038 Spot Bond			4.42500	95.51690	4.42500	95.50246		628,350,000,000.00	142,000,000	71,000,000	
Total FRS110 SPOT								628,350,000,000.00	142,000,000	71,000,000	
Total For FRS110								628,350,000,000.00	142,000,000	71,000,000	
FRS110 On 07/12/2033 Spot Bond			3.53000	213.54406	3.53000	213.51676		0.00	0	0	
Total FRS112 SPOT								0.00	0	0	
Total For FRS112								0.00	0	0	
FRS112 On 29/04/2019 Spot Bond				100.53063		100.50117		0.00	0	0	
Total FRS113 SPOT								0.00	0	0	
Total For FRS113								0.00	0	0	
FRS113 On 31/01/2025 Spot Bond			3.73000	119.37592	3.73000	119.36008		0.00	0	0	
Total FRS114 SPOT								0.00	0	0	
Total For FRS114								0.00	0	0	
FRS114 On 31/01/2038 Spot Bond			3.63500	107.69044	3.63500	107.67642		0.00	0	0	
Total FRS115 SPOT								0.00	0	0	
Total For FRS115								0.00	0	0	
FRS115 On 31/01/2038 Spot Bond			4.00000	101.84389	4.00000	101.82963		0.00	0	0	
Total FRS119 SPOT								0.00	0	0	
Total For FRS119								0.00	0	0	
FRS119 On 07/12/2033 Spot Bond			3.65000	210.48688	3.65000	210.45929		0.00	0	0	
Total FRS120 SPOT								0.00	0	0	
Total For FRS120								0.00	0	0	
FRS120 On 07/12/2033 Spot Bond			3.70000	209.22901	3.70000	209.20129		0.00	0	0	
Total FRS121 SPOT								0.00	0	0	
Total For FRS121								0.00	0	0	
FRS121 On 31/01/2025 Spot Bond			3.26000	107.78201	3.26000	107.76907		0.00	0	0	
Total FRS122 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRS122									0.00	0	0
FRS12: On 07/12/2033 Spot Bond			3.73000	208.47872	3.73000	208.45095			0.00	0	0
Total FRS123 SPOT									0.00	0	0
Total For FRS123									0.00	0	0
FRS12: On 31/01/2038 Spot Bond			4.54500	93.81860	4.54500	93.80410			0.00	0	0
Total FRS124 SPOT									0.00	0	0
Total For FRS124									0.00	0	0
FRS12: On 31/03/2028 Spot Bond			3.96500	162.31831	3.96500	162.29555			0.00	0	0
Total FRS126 SPOT									0.00	0	0
Total For FRS126									0.00	0	0
FRS12: On 31/01/2038 Spot Bond			4.36000	96.45264	4.36000	96.43822			0.00	0	0
Total FRS127 SPOT									0.00	0	0
Total For FRS127									0.00	0	0
FRS12: On 31/03/2028 Spot Bond			3.94000	162.67786	3.94000	162.65517			0.00	0	0
Total FRS129 SPOT									0.00	0	0
Total For FRS129									0.00	0	0
FRS13: On 11/11/2015 Spot Bond				117.15836					0.00	0	0
FRS13: On 11/02/2018 Spot Bond			100.00000	87.76995	100.00000	87.57577			0.00	0	0
Total FRS130 SPOT									0.00	0	0
Total For FRS130									0.00	0	0
FRS13: On 31/03/2028 Spot Bond			4.00000	161.81647	4.00000	161.79361			0.00	0	0
Total FRS131 SPOT									0.00	0	0
Total For FRS131									0.00	0	0
FRS13: On 07/12/2033 Spot Bond			4.24000	196.21950	4.24000	196.19068			0.00	0	0
Total FRS132 SPOT									0.00	0	0
Total For FRS132									0.00	0	0
FRS13: On 24/03/2020 Spot Bond				101.57706		103.49191			0.00	0	0
Total FRS133 SPOT									0.00	0	0
Total For FRS133									0.00	0	0
FRS13: On 31/01/2038 Spot Bond			4.29000	97.47300	4.29000	97.45862			0.00	0	0
Total FRS134 SPOT									0.00	0	0
Total For FRS134									0.00	0	0
FRS13: On 31/01/2038 Spot Bond			4.54500	93.81860	4.54500	93.80410			0.00	0	0
Total FRS135 SPOT									0.00	0	0
Total For FRS135									0.00	0	0
FRS13: On 31/01/2038 Spot Bond			4.07000	100.76724	4.07000	100.75295			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS136 SPOT										0.00	0	0
Total For FRS136										0.00	0	0
FRS136 On 31/03/2028 Spot Bond			3.81000	164.56238	3.81000	164.53999				0.00	0	0
Total FRS137 SPOT										0.00	0	0
Total For FRS137										0.00	0	0
FRS137 On 07/12/2033 Spot Bond			4.01000	201.63420	4.01000	201.60584				0.00	0	0
Total FRS138 SPOT										0.00	0	0
Total For FRS138										0.00	0	0
FRS138 On 31/03/2028 Spot Bond			3.94000	162.67786	3.94000	162.65517				0.00	0	0
Total FRS142 SPOT										0.00	0	0
Total For FRS142										0.00	0	0
FRS142 On 31/03/2028 Spot Bond			3.94000	162.67786	3.94000	162.65517				0.00	0	0
Total FRS143 SPOT										0.00	0	0
Total For FRS143										0.00	0	0
FRS143 On 31/03/2028 Spot Bond			4.23000	158.56267	4.23000	158.53932				0.00	0	0
Total FRS145 SPOT										0.00	0	0
Total For FRS145										0.00	0	0
FRS145 On 31/01/2025 Spot Bond			4.03000	117.05780	4.03000	117.04133				0.00	0	0
Total FRS146 SPOT										0.00	0	0
Total For FRS146										0.00	0	0
FRS146 On 31/01/2022 Spot Bond			3.54000	144.07845	3.51000	144.22856				0.00	0	0
Total FRS147 SPOT										0.00	0	0
Total For FRS147										0.00	0	0
FRS147 On 31/03/2028 Spot Bond			4.29000	157.72628	4.29000	157.70279				0.00	0	0
Total FRS149 SPOT										0.00	0	0
Total For FRS149										0.00	0	0
FRS149 On 31/03/2028 Spot Bond			4.33000	157.17152	4.33000	157.14794				0.00	0	0
Total FRS150 SPOT										0.00	0	0
Total For FRS150										0.00	0	0
FRS150 On 31/01/2025 Spot Bond			4.00000	117.28731	4.00000	117.27090				0.00	0	0
Total FRS151 SPOT										0.00	0	0
Total For FRS151										0.00	0	0
FRS151 On 31/03/2028 Spot Bond			4.30000	157.58739	4.30000	157.56386				0.00	0	0
Total FRS152 SPOT										0.00	0	0
Total For FRS152										0.00	0	0
FRS152 On 31/03/2028 Spot Bond			4.34000	157.03318	4.34000	157.00958				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS153 SPOT										0.00	0	0
Total For FRS153										0.00	0	0
FRS157 On 19/05/2019 Spot Bond				114.78161		114.57342				0.00	0	0
Total FRS157 SPOT										0.00	0	0
Total For FRS157										0.00	0	0
FRS158 On 20/06/2022 Spot Bond				93.08385		91.72877				0.00	0	0
Total FRS158 SPOT										0.00	0	0
Total For FRS158										0.00	0	0
FRS159 On 06/06/2023 Spot Bond				95.42703		93.86660				0.00	0	0
Total FRS159 SPOT										0.00	0	0
Total For FRS159										0.00	0	0
FRS160 On 06/06/2024 Spot Bond				97.04462		95.30129				0.00	0	0
Total FRS160 SPOT										0.00	0	0
Total For FRS160										0.00	0	0
FRS161 On 06/06/2025 Spot Bond				97.40661		95.53957				0.00	0	0
Total FRS161 SPOT										0.00	0	0
Total For FRS161										0.00	0	0
FRS162 On 20/06/2022 Spot Bond				75.73646		74.56294				0.00	0	0
Total FRS162 SPOT										0.00	0	0
Total For FRS162										0.00	0	0
FRS163 On 06/06/2023 Spot Bond				78.21852		76.88173				0.00	0	0
Total FRS163 SPOT										0.00	0	0
Total For FRS163										0.00	0	0
FRS164 On 06/06/2024 Spot Bond				82.16345		80.63604				0.00	0	0
Total FRS164 SPOT										0.00	0	0
Total For FRS164										0.00	0	0
FRS165 On 06/06/2025 Spot Bond				83.66712		82.03580				0.00	0	0
Total FRS165 SPOT										0.00	0	0
Total For FRS165										0.00	0	0
FRS166 On 01/08/2021 Spot Bond				54.77724		53.56616				0.00	0	0
Total FRS166 SPOT										0.00	0	0
Total For FRS166										0.00	0	0
FRS167 On 01/08/2022 Spot Bond				65.92611		64.88391				0.00	0	0
Total FRS167 SPOT										0.00	0	0
Total For FRS167										0.00	0	0
FRS168 On 01/08/2022 Spot Bond				63.68516		62.67900				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS168 SPOT										0.00	0	0
Total For FRS168										0.00	0	0
FRS168 On 01/08/2021 Spot Bond				57.04888		55.78343				0.00	0	0
Total FRS169 SPOT										0.00	0	0
Total For FRS169										0.00	0	0
FRS169 On 01/08/2022 Spot Bond				83.42171		82.56425				0.00	0	0
Total FRS170 SPOT										0.00	0	0
Total For FRS170										0.00	0	0
FRS170 On 16/10/2022 Spot Bond				100.76503		100.74104				0.00	0	0
Total FRS171 SPOT										0.00	0	0
Total For FRS171										0.00	0	0
FRS171 On 16/10/2024 Spot Bond				100.81251		100.78702				0.00	0	0
Total FRS172 SPOT										0.00	0	0
Total For FRS172										0.00	0	0
FRS172 On 13/11/2020 Spot Bond				100.00000		100.00000				0.00	0	0
Total FRS173 SPOT										0.00	0	0
Total For FRS173										0.00	0	0
FRS173 On 13/05/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total FRS174 SPOT										0.00	0	0
Total For FRS174										0.00	0	0
FRS36 On 07/12/2023 Spot Bond			3.13000	289.47105	3.13000	289.43715				0.00	0	0
Total FRS36 SPOT										0.00	0	0
Total For FRS36										0.00	0	0
FRS37 On 07/12/2023 Spot Bond			3.02000	291.09975	3.02000	291.06653				0.00	0	3,529,000,000
Total FRS37 SPOT										0.00	0	3,529,000,000
Total For FRS37										0.00	0	3,529,000,000
FRS43 On 07/12/2023 Spot Bond			3.74000	280.63613	3.74000	280.59868				0.00	0	0
Total FRS43 SPOT										0.00	0	0
Total For FRS43										0.00	0	0
FRS46 On 31/01/2022 Spot Bond			3.50000	144.30303	3.47000	144.45358				0.00	0	0
Total FRS46 SPOT										0.00	0	0
Total For FRS46										0.00	0	0
FRS49 On 27/10/2020 Spot Bond				100.50501		100.48065				0.00	0	0
Total FRS49 SPOT										0.00	0	0
Total For FRS49										0.00	0	0
FRS51 On 31/01/2022 Spot Bond			3.03000	146.97277	3.00000	147.12847				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRS51 SPOT									0.00	0	0
Total For FRS51									0.00	0	0
FRS62 On 04/11/2026 Spot Bond				100.27080		100.24611			0.00	0	0
Total FRS62 SPOT									0.00	0	0
Total For FRS62									0.00	0	0
FRS64 On 26/01/2042 Spot Bond			3.31000	107.94374	3.31000	107.93063			0.00	0	0
Total FRS64 SPOT									0.00	0	0
Total For FRS64									0.00	0	0
FRS81 On 30/10/2042 Spot Bond			3.02000	114.15671	3.02000	114.14362			0.00	0	0
Total FRS81 SPOT									0.00	0	0
Total For FRS81									0.00	0	0
FRS85 On 31/01/2025 Spot Bond			3.19000	123.68022	3.19000	123.66559			0.00	0	0
Total FRS85 SPOT									0.00	0	0
Total For FRS85									0.00	0	0
FRS86 On 23/04/2018 Spot Bond				99.82804		99.82694			0.00	0	0
Total FRS86 SPOT									0.00	0	0
Total For FRS86									0.00	0	0
FRS87 On 31/01/2025 Spot Bond			3.22000	123.43656	3.22000	123.42186			0.00	0	0
Total FRS87 SPOT									0.00	0	0
Total For FRS87									0.00	0	0
FRS90 On 07/12/2023 Spot Bond			3.93000	277.95110	3.93000	277.91259			0.00	0	0
Total FRS90 SPOT									0.00	0	0
Total For FRS90									0.00	0	0
FRS94 On 08/08/2018 Spot Bond				100.21577		100.19158			0.00	0	0
Total FRS94 SPOT									0.00	0	0
Total For FRS94									0.00	0	0
FRS96 On 27/08/2018 Spot Bond				101.97132		101.94775			0.00	0	0
Total FRS96 SPOT									0.00	0	0
Total For FRS96									0.00	0	0
FRX18 On 14/04/2018 Spot Bond			7.80000	102.02327	7.82500	101.99206		6,458,400,000,000.00	828,000,000	276,000,000	
Total FRX18 SPOT								6,458,400,000,000.00	828,000,000	276,000,000	
Total For FRX18								6,458,400,000,000.00	828,000,000	276,000,000	
FRX19 On 15/11/2019 Spot Bond			8.52000	100.91237	8.56000	100.81668		0.00	0	0	
Total FRX19 SPOT								0.00	0	0	
Total For FRX19								0.00	0	0	
FRX20 On 01/10/2020 Spot Bond			8.91000	100.71403	8.94000	100.61546		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRX20 SPOT									0.00	0	0
Total For FRX20									0.00	0	0
FRX23 On 28/02/2023 Spot Bond			9.75000	93.53791	9.77500	93.41709			5,850,000,000,000.00	600,000,000	320,000,000
Total FRX23 SPOT									5,850,000,000,000.00	600,000,000	320,000,000
Total For FRX23									5,850,000,000,000.00	600,000,000	320,000,000
FRX24 On 10/12/2024 Spot Bond			10.14000	107.70903	10.16000	107.57884			0.00	0	561,000,000
Total FRX24 SPOT									0.00	0	561,000,000
Total For FRX24									0.00	0	561,000,000
FRX26 On 01/10/2026 Spot Bond			10.53000	95.35780	10.55000	95.22190			0.00	0	420,000,000
Total FRX26 SPOT									0.00	0	420,000,000
Total For FRX26									0.00	0	420,000,000
FRX27 On 07/03/2027 Spot Bond			10.56000	99.80864	10.58000	99.66531			0.00	0	0
Total FRX27 SPOT									0.00	0	0
Total For FRX27									0.00	0	0
FRX30 On 31/01/2030 Spot Bond			10.93500	94.97524	10.95000	94.85371			0.00	0	10,000,000
Total FRX30 SPOT									0.00	0	10,000,000
Total For FRX30									0.00	0	10,000,000
FRX31 On 21/02/2031 Spot Bond			11.07500	91.42383	11.10000	91.23921			0.00	0	50,000,000
Total FRX31 SPOT									0.00	0	50,000,000
Total For FRX31									0.00	0	50,000,000
FRX32 On 31/03/2032 Spot Bond			11.08000	97.37900	11.10500	97.17793			0.00	0	0
Total FRX32 SPOT									0.00	0	0
Total For FRX32									0.00	0	0
FRX45 On 14/04/2045 Spot Bond			11.96000	68.99137	11.96000	68.96936			0.00	0	0
Total FRX45 SPOT									0.00	0	0
Total For FRX45									0.00	0	0
FS1A5 On 20/09/2018 Spot Bond				101.40268		101.38019			0.00	0	0
Total FS1A5 SPOT									0.00	0	0
Total For FS1A5									0.00	0	0
FS1B1 On 20/09/2018 Spot Bond				101.58619		101.56297			0.00	0	10,000,000
Total FS1B1 SPOT									0.00	0	10,000,000
Total For FS1B1									0.00	0	10,000,000
FS1C1 On 20/09/2018 Spot Bond				101.43258		101.40791			0.00	0	0
Total FS1C1 SPOT									0.00	0	0
Total For FS1C1									0.00	0	0
FS1D1 On 20/09/2018 Spot Bond				101.63736		101.60911			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FS1D1 SPOT										0.00	0	0
Total For FS1D1										0.00	0	0
FS2A4 On 20/11/2018 Spot Bond				99.88955		99.86858				0.00	0	0
Total FS2A4 SPOT										0.00	0	0
Total For FS2A4										0.00	0	0
FS2A5 On 20/02/2019 Spot Bond				100.05415		100.03299				0.00	0	0
Total FS2A5 SPOT										0.00	0	0
Total For FS2A5										0.00	0	0
FS2B1 On 20/02/2019 Spot Bond				99.93334		99.91114				0.00	0	0
Total FS2B1 SPOT										0.00	0	0
Total For FS2B1										0.00	0	0
FS2C1 On 20/02/2019 Spot Bond				99.93132		99.90845				0.00	0	0
Total FS2C1 SPOT										0.00	0	0
Total For FS2C1										0.00	0	0
FS2D1 On 20/02/2019 Spot Bond				99.92243		99.89662				0.00	0	0
Total FS2D1 SPOT										0.00	0	0
Total For FS2D1										0.00	0	0
FS3A3L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS3A3U SPOT										0.00	0	0
Total For FS3A3U										0.00	0	0
FS3A4L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS3A4U SPOT										0.00	0	0
Total For FS3A4U										0.00	0	0
FS3A5 On 20/02/2020 Spot Bond				99.93641		99.91524				0.00	0	30,000,000
Total FS3A5 SPOT										0.00	0	30,000,000
Total For FS3A5										0.00	0	30,000,000
FS3A5L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS3A5U SPOT										0.00	0	0
Total For FS3A5U										0.00	0	0
FS3B1 On 20/02/2020 Spot Bond				99.93415		99.91222				0.00	0	0
Total FS3B1 SPOT										0.00	0	0
Total For FS3B1										0.00	0	0
FS3B1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS3B1U SPOT										0.00	0	0
Total For FS3B1U										0.00	0	0
FS3C1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FS3C1U SPOT										0.00	0	0
Total For FS3C1U										0.00	0	0
FS3D1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS3D1U SPOT										0.00	0	0
Total For FS3D1U										0.00	0	0
FS4A3L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4A3U SPOT										0.00	0	0
Total For FS4A3U										0.00	0	0
FS4A4L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4A4U SPOT										0.00	0	0
Total For FS4A4U										0.00	0	0
FS4A5L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4A5U SPOT										0.00	0	0
Total For FS4A5U										0.00	0	0
FS4B1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4B1U SPOT										0.00	0	0
Total For FS4B1U										0.00	0	0
FS4C1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4C1U SPOT										0.00	0	0
Total For FS4C1U										0.00	0	0
FS4D1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4D1U SPOT										0.00	0	0
Total For FS4D1U										0.00	0	0
FS5A1L On 20/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5A1U SPOT										0.00	0	0
Total For FS5A1U										0.00	0	0
FS5A2L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5A2U SPOT										0.00	0	0
Total For FS5A2U										0.00	0	0
FS5A3L On 20/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5A3U SPOT										0.00	0	0
Total For FS5A3U										0.00	0	0
FS5A4L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5A4U SPOT										0.00	0	0
Total For FS5A4U										0.00	0	0
FS5A5L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FS5A5U SPOT										0.00	0	0
Total For FS5A5U										0.00	0	0
FS5B1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5B1U SPOT										0.00	0	0
Total For FS5B1U										0.00	0	0
FS5C1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5C1U SPOT										0.00	0	0
Total For FS5C1U										0.00	0	0
FS5D1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5D1U SPOT										0.00	0	0
Total For FS5D1U										0.00	0	0
FS5E1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5E1U SPOT										0.00	0	0
Total For FS5E1U										0.00	0	0
GBL02 On 15/10/2018 Spot Bond				100.81508		100.78955				0.00	0	0
Total GBL02 SPOT										0.00	0	0
Total For GBL02										0.00	0	0
GH2A1 On 25/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GH2A1U SPOT										0.00	0	0
Total For GH2A1U										0.00	0	0
GH2B1 On 24/11/2017 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GH2B1U SPOT										0.00	0	0
Total For GH2B1U										0.00	0	0
GH31A On 25/02/2018 Spot Bond				101.98749		101.96637				0.00	0	0
Total GH31A1 SPOT										0.00	0	0
Total For GH31A1										0.00	0	0
GH31A On 25/02/2020 Spot Bond				101.96356		101.94094				0.00	0	0
Total GH31A2 SPOT										0.00	0	0
Total For GH31A2										0.00	0	0
GH31A On 25/02/2020 Spot Bond				101.98652		101.96362				0.00	0	0
Total GH31A3 SPOT										0.00	0	0
Total For GH31A3										0.00	0	0
GH31B On 25/02/2020 Spot Bond				102.13578		102.11107				0.00	0	0
Total GH31B SPOT										0.00	0	0
Total For GH31B										0.00	0	0
GH31C On 25/02/2020 Spot Bond				102.31944		102.29250				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GH31C SPOT										0.00	0	0
Total For GH31C										0.00	0	0
GH31D On 25/02/2020 Spot Bond				102.43422		102.40587				0.00	0	0
Total GH31D SPOT										0.00	0	0
Total For GH31D										0.00	0	0
GH41U On 25/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GH41U SPOT										0.00	0	0
Total For GH41U										0.00	0	0
GPT42 On 06/12/2017 Spot Bond				101.47551		101.45501				0.00	0	0
Total GPT42 SPOT										0.00	0	0
Total For GPT42										0.00	0	0
GRB01 On 08/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB01U SPOT										0.00	0	0
Total For GRB01U										0.00	0	0
GRB02 On 08/12/2017 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB02U SPOT										0.00	0	0
Total For GRB02U										0.00	0	0
GRB03 On 03/03/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB03U SPOT										0.00	0	0
Total For GRB03U										0.00	0	0
GRB04 On 15/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB04U SPOT										0.00	0	0
Total For GRB04U										0.00	0	0
GRB05 On 10/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB05U SPOT										0.00	0	0
Total For GRB05U										0.00	0	0
GRB06 On 10/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB06U SPOT										0.00	0	0
Total For GRB06U										0.00	0	0
GRB07 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB07U SPOT										0.00	0	0
Total For GRB07U										0.00	0	0
GRB11 On 31/01/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB11U SPOT										0.00	0	0
Total For GRB11U										0.00	0	0
GRB12 On 31/07/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GRB12U SPOT										0.00	0	0
Total For GRB12U										0.00	0	0
GRB13 On 31/01/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB13U SPOT										0.00	0	0
Total For GRB13U										0.00	0	0
GRB14 On 31/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB14U SPOT										0.00	0	0
Total For GRB14U										0.00	0	0
GRB15 On 31/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB15U SPOT										0.00	0	0
Total For GRB15U										0.00	0	0
GRB16 On 31/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB16U SPOT										0.00	0	0
Total For GRB16U										0.00	0	0
GRB17 On 29/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB17U SPOT										0.00	0	0
Total For GRB17U										0.00	0	0
GRB18 On 30/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB18U SPOT										0.00	0	0
Total For GRB18U										0.00	0	0
GRB19 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB19U SPOT										0.00	0	0
Total For GRB19U										0.00	0	0
GRB20 On 17/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB20U SPOT										0.00	0	0
Total For GRB20U										0.00	0	0
GRB21 On 17/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB21U SPOT										0.00	0	0
Total For GRB21U										0.00	0	0
GRB22 On 17/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB22U SPOT										0.00	0	0
Total For GRB22U										0.00	0	0
GRB23 On 07/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB23U SPOT										0.00	0	0
Total For GRB23U										0.00	0	0
GRT06 On 11/12/2017 Spot Bond				101.63082		101.60956				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GRT06 SPOT										0.00	0	0
Total For GRT06										0.00	0	0
GRT07 On 21/02/2024 Spot Bond				99.90720		99.88404				0.00	0	0
Total GRT07 SPOT										0.00	0	0
Total For GRT07										0.00	0	0
GRT08 On 24/06/2019 Spot Bond				101.60903		101.58639				0.00	0	50,000,000
Total GRT08 SPOT										0.00	0	50,000,000
Total For GRT08										0.00	0	50,000,000
GRT09 On 15/10/2018 Spot Bond				101.11917		101.09659				0.00	510,000,000	255,000,000
Total GRT09 SPOT										0.00	510,000,000	255,000,000
Total For GRT09										0.00	510,000,000	255,000,000
GRT10 On 13/05/2019 Spot Bond				100.64688		100.56637				0.00	0	10,000,000
Total GRT10 SPOT										0.00	0	10,000,000
Total For GRT10										0.00	0	10,000,000
GRT11 On 13/05/2021 Spot Bond				100.06712		99.98517				0.00	0	0
Total GRT11 SPOT										0.00	0	0
Total For GRT11										0.00	0	0
GRT12 On 24/06/2020 Spot Bond				101.53120		101.50748				0.00	0	0
Total GRT12 SPOT										0.00	0	0
Total For GRT12										0.00	0	0
GRT13 On 15/04/2020 Spot Bond				100.75278		100.72921				0.00	0	0
Total GRT13 SPOT										0.00	0	0
Total For GRT13										0.00	0	0
GRT14 On 15/09/2021 Spot Bond				101.53762		101.51376				0.00	0	0
Total GRT14 SPOT										0.00	0	0
Total For GRT14										0.00	0	0
GRT15 On 15/04/2020 Spot Bond				100.86194		100.83841				0.00	120,000,000	60,000,000
Total GRT15 SPOT										0.00	120,000,000	60,000,000
Total For GRT15										0.00	120,000,000	60,000,000
GRT16 On 17/10/2021 Spot Bond				100.75024		100.72594				0.00	0	0
Total GRT16 SPOT										0.00	0	0
Total For GRT16										0.00	0	0
GRT17 On 17/10/2023 Spot Bond			10.30000	100.19420	10.32500	100.05830				0.00	0	0
Total GRT17 SPOT										0.00	0	0
Total For GRT17										0.00	0	0
GRT18 On 13/03/2020 Spot Bond				101.51284		101.48956				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GRT18 SPOT										0.00	0	0
Total For GRT18										0.00	0	0
GRT19 On 14/03/2022 Spot Bond				102.49771		102.47412				0.00	0	0
Total GRT19 SPOT										0.00	0	0
Total For GRT19										0.00	0	0
GRT20 On 03/04/2024 Spot Bond				101.09443		101.06999				0.00	0	0
Total GRT20 SPOT										0.00	0	0
Total For GRT20										0.00	0	0
GRT21 On 03/04/2024 Spot Bond			11.00000	95.69708	11.02000	95.58216				0.00	0	0
Total GRT21 SPOT										0.00	0	0
Total For GRT21										0.00	0	0
GRT22 On 16/10/2022 Spot Bond				100.74440		100.72093				0.00	0	0
Total GRT22 SPOT										0.00	0	0
Total For GRT22										0.00	0	0
GRT23 On 16/10/2024 Spot Bond				100.76686		100.74268				0.00	0	0
Total GRT23 SPOT										0.00	0	0
Total For GRT23										0.00	0	0
GRX01 On 03/07/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRX01U SPOT										0.00	0	0
Total For GRX01U										0.00	0	0
HC2T2 On 05/10/2018 Spot Bond				100.96881		100.94616				0.00	0	0
Total HC2T2 SPOT										0.00	0	0
Total For HC2T2										0.00	0	0
HC4T1 On 15/12/2017 Spot Bond				101.45349		101.43002				0.00	0	0
Total HC4T1 SPOT										0.00	0	0
Total For HC4T1										0.00	0	0
HC5T1 On 29/10/2018 Spot Bond				100.42153		100.39971				0.00	0	0
Total HC5T1 SPOT										0.00	0	0
Total For HC5T1										0.00	0	0
HIL01U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total HIL01U SPOT										0.00	0	0
Total For HIL01U										0.00	0	0
HILB03 On 02/05/2018 Spot Bond				100.35469		100.33097				0.00	0	0
Total HILB03 SPOT										0.00	0	0
Total For HILB03										0.00	0	0
HILB04 On 01/11/2019 Spot Bond				100.09831		100.07404				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total HILB04 SPOT										0.00	0	0
Total For HILB04										0.00	0	0
HILB05 On 11/07/2019 Spot Bond				101.23594		101.21236				0.00	0	0
Total HILB05 SPOT										0.00	0	0
Total For HILB05										0.00	0	0
HILB06 On 11/07/2020 Spot Bond				100.89655		100.87218				0.00	0	0
Total HILB06 SPOT										0.00	0	0
Total For HILB06										0.00	0	0
HILB07 On 11/07/2021 Spot Bond				100.90763		100.88296				0.00	18,460,000	9,230,000
Total HILB07 SPOT										0.00	18,460,000	9,230,000
Total For HILB07										0.00	18,460,000	9,230,000
HM1C4 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total HM1C4U SPOT										0.00	0	0
Total For HM1C4U										0.00	0	0
HM1C5 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total HM1C5U SPOT										0.00	0	0
Total For HM1C5U										0.00	0	0
HM1D4 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total HM1D4U SPOT										0.00	0	0
Total For HM1D4U										0.00	0	0
HM1D5 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total HM1D5U SPOT										0.00	0	0
Total For HM1D5U										0.00	0	0
HM1E4 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total HM1E4U SPOT										0.00	0	0
Total For HM1E4U										0.00	0	0
HPF04/ On 25/11/2020 Spot Bond			10.00000	113.25000	10.00000	113.22000				0.00	0	0
Total HPF04/JIBAR SPOT										0.00	0	0
Total For HPF04/JIBAR										0.00	0	0
HPF06 On 20/02/2020 Spot Bond				99.92324		99.89770				0.00	0	0
Total HPF06 SPOT										0.00	0	0
Total For HPF06										0.00	0	0
HPF08 On 15/04/2019 Spot Bond				100.88425		100.85655				0.00	0	0
Total HPF08 SPOT										0.00	0	0
Total For HPF08										0.00	0	0
HPF09 On 15/04/2019 Spot Bond				100.79713		100.77183				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total HPF09 SPOT									0.00	0	0
Total For HPF09									0.00	0	0
HPF10 On 17/02/2018 Spot Bond				99.99983		99.97863			0.00	0	0
Total HPF10 SPOT									0.00	0	0
Total For HPF10									0.00	0	0
HWAY2 On 31/07/2020 Spot Bond			9.15000	104.27052	9.19000	104.15027			0.00	0	0
Total HWAY20 SPOT									0.00	0	0
Total For HWAY20									0.00	0	0
HWAY2 On 31/07/2020 Spot Bond			100.00000	22.47137	100.00000	22.42191			0.00	0	0
Total HWAY20/R207 SPOT									0.00	0	0
Total For HWAY20/R207									0.00	0	0
HWAY2 On 07/12/2023 Spot Bond			3.17000	288.88151	3.17000	288.84738		526,746,220,000.00		166,166,000	83,083,000
Total HWAY23 SPOT								526,746,220,000.00		166,166,000	83,083,000
Total For HWAY23								526,746,220,000.00		166,166,000	83,083,000
HWAY2 On 07/12/2024 Spot Bond			2.88000	298.59752	2.88000	298.56458		0.00	0	0	
Total HWAY24 SPOT								0.00	0	0	
Total For HWAY24								0.00	0	0	
HWAY3 On 28/02/2033 Spot Bond			3.39000	97.10003	3.39000	97.08788		0.00	0	0	
Total HWAY33 SPOT								0.00	0	0	
Total For HWAY33								0.00	0	0	
HWAY3 On 31/07/2034 Spot Bond			11.27500	87.62381	11.29000	87.49925		0.00	0	2,920,000,000	
Total HWAY34 SPOT								0.00	0	2,920,000,000	
Total For HWAY34								0.00	0	2,920,000,000	
HWAY3 On 31/07/2034 Spot Bond			100.00000	11.76146	100.00000	11.73557		0.00	0	0	
Total HWAY34/R208 SPOT								0.00	0	0	
Total For HWAY34/R208								0.00	0	0	
HWAY3 On 31/07/2035 Spot Bond			11.29500	87.19199	11.31000	87.06630		0.00	0	1,500,000,000	
Total HWAY35 SPOT								0.00	0	1,500,000,000	
Total For HWAY35								0.00	0	1,500,000,000	
HWAY3 On 31/07/2035 Spot Bond			100.00000	11.76139	100.00000	11.73550		0.00	0	0	
Total HWAY35/R209 SPOT								0.00	0	0	
Total For HWAY35/R209								0.00	0	0	
HWF08 On 15/07/2019 Spot Bond				100.74941		100.72595		0.00	0	20,000,000	
Total HWF08 SPOT								0.00	0	20,000,000	
Total For HWF08								0.00	0	20,000,000	
HWF09 On 19/09/2019 Spot Bond				101.50037		101.47746		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total HWF09 SPOT									0.00	0	0
Total For HWF09									0.00	0	0
HWF10 On 30/09/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total HWF10U SPOT									0.00	0	0
Total For HWF10U									0.00	0	0
HWY02 On 25/11/2020 Spot Bond			10.00000	113.25000	10.00000	113.22000			0.00	0	0
Total HWY023/R197 SPOT									0.00	0	0
Total For HWY023/R197									0.00	0	0
I2025 On 31/01/2025 Spot Bond			2.58000	128.75417	2.58000	128.74103		415,545,963,660,000.00	161,064,327,000	141,069,194,100	
Total I2025 SPOT								15,545,963,660,000.00	161,064,327,000	141,069,194,100	
Total For I2025								15,545,963,660,000.00	161,064,327,000	141,069,194,100	
I2029 On 31/03/2029 Spot Bond			2.74000	97.70231	2.73000	97.79027		104,599,342,724,000.00	38,174,942,600	64,446,233,800	
Total I2029 SPOT								14,599,342,724,000.00	38,174,942,600	64,446,233,800	
Total For I2029								14,599,342,724,000.00	38,174,942,600	64,446,233,800	
I2033 On 28/02/2033 Spot Bond			2.76000	101.40219	2.76000	101.39124		13,841,364,120,000.00	5,014,987,000	60,599,582,900	
Total I2033 SPOT								13,841,364,120,000.00	5,014,987,000	60,599,582,900	
Total For I2033								13,841,364,120,000.00	5,014,987,000	60,599,582,900	
I2038 On 31/01/2038 Spot Bond			2.71000	124.42334	2.71000	124.41022		150,887,842,868,000.00	55,678,170,800	177,510,042,400	
Total I2038 SPOT								150,887,842,868,000.00	55,678,170,800	177,510,042,400	
Total For I2038								150,887,842,868,000.00	55,678,170,800	177,510,042,400	
I2046 On 31/03/2046 Spot Bond			2.80000	118.44662	2.77000	119.14202		238,967,779,680,000.00	85,345,635,600	139,703,863,500	
Total I2046 SPOT								18,967,779,680,000.00	85,345,635,600	139,703,863,500	
Total For I2046								18,967,779,680,000.00	85,345,635,600	139,703,863,500	
I2050 On 31/12/2050 Spot Bond			2.77000	126.40487	2.77000	126.39133		43,751,590,460,000.00	15,794,798,000	94,295,465,225	
Total I2050 SPOT								13,751,590,460,000.00	15,794,798,000	94,295,465,225	
Total For I2050								13,751,590,460,000.00	15,794,798,000	94,295,465,225	
IB105U On 22/01/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total IB105U SPOT								0.00	0	0	
Total For IB105U								0.00	0	0	
IB107U On 08/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total IB107U SPOT								0.00	0	0	
Total For IB107U								0.00	0	0	
IBL02U On 24/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total IBL02U SPOT								0.00	0	0	
Total For IBL02U								0.00	0	0	
IBL100 On 24/05/2020 Spot Bond				99.84677		99.82487		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL100 SPOT										0.00	0	0
Total For IBL100										0.00	0	0
IBL101 On 24/05/2022 Spot Bond			9.77500	97.32292	9.80000	97.20951				0.00	0	0
Total IBL101 SPOT										0.00	0	0
Total For IBL101										0.00	0	0
IBL102 On 24/05/2022 Spot Bond				99.84307		99.82064				0.00	0	1,191,300,000
Total IBL102 SPOT										0.00	0	1,191,300,000
Total For IBL102										0.00	0	1,191,300,000
IBL103 On 08/06/2018 Spot Bond				101.62375		101.60269				0.00	0	0
Total IBL103 SPOT										0.00	0	0
Total For IBL103										0.00	0	0
IBL104 On 17/07/2018 Spot Bond			8.70500	100.72808	8.70500	100.70451				0.00	0	0
Total IBL104 SPOT										0.00	0	0
Total For IBL104										0.00	0	0
IBL106 On 06/08/2020 Spot Bond			8.28000	100.24527	8.28000	100.22295				0.00	0	0
Total IBL106 SPOT										0.00	0	0
Total For IBL106										0.00	0	0
IBL22 On 15/03/2018 Spot Bond			6.84500	102.72186	6.87000	102.69483				0.00	0	0
Total IBL22 SPOT										0.00	0	0
Total For IBL22										0.00	0	0
IBL36 On 31/01/2022 Spot Bond			3.10000	146.57152	3.07000	146.72644				0.00	0	0
Total IBL36 SPOT										0.00	0	0
Total For IBL36										0.00	0	0
IBL39 On 02/04/2018 Spot Bond			7.99500	101.36294	8.02000	101.33216				0.00	0	0
Total IBL39 SPOT										0.00	0	0
Total For IBL39										0.00	0	0
IBL43/J On 25/11/2020 Spot Bond			10.00000	113.25000	10.00000	113.22000				0.00	0	0
Total IBL43/JIBAR SPOT										0.00	0	0
Total For IBL43/JIBAR										0.00	0	0
IBL45 On 21/12/2018 Spot Bond			9.25000	101.97148	9.27500	101.92101				0.00	0	0
Total IBL45 SPOT										0.00	0	0
Total For IBL45										0.00	0	0
IBL46 On 15/01/2020 Spot Bond			9.78000	97.62194	9.82000	97.52263				0.00	0	0
Total IBL46 SPOT										0.00	0	0
Total For IBL46										0.00	0	0
IBL49 On 02/04/2018 Spot Bond			7.99500	100.66862	8.02000	100.63805				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL49 SPOT										0.00	0	0
Total For IBL49										0.00	0	0
IBL49/F On 02/04/2018 Spot Bond			7.34000	100.90777	7.34000	100.88803				0.00	0	0
Total IBL49/R203 SPOT										0.00	0	0
Total For IBL49/R203										0.00	0	0
IBL50 On 02/08/2020 Spot Bond			9.77000	101.05772	9.81000	100.93908				0.00	0	0
Total IBL50 SPOT										0.00	0	0
Total For IBL50										0.00	0	0
IBL53 On 31/07/2018 Spot Bond				100.38828		100.36540				0.00	0	0
Total IBL53 SPOT										0.00	0	0
Total For IBL53										0.00	0	0
IBL55 On 31/07/2018 Spot Bond			9.03000	101.76647	9.05500	101.72533				0.00	0	0
Total IBL55 SPOT										0.00	0	0
Total For IBL55										0.00	0	0
IBL56 On 31/01/2019 Spot Bond				100.42248		100.39757				0.00	0	0
Total IBL56 SPOT										0.00	0	0
Total For IBL56										0.00	0	0
IBL59 On 17/02/2019 Spot Bond			8.99000	102.53193	9.01500	102.47831				0.00	0	0
Total IBL59 SPOT										0.00	0	0
Total For IBL59										0.00	0	0
IBL60 On 17/02/2024 Spot Bond			10.46000	101.60751	10.48500	101.46738				0.00	0	0
Total IBL60 SPOT										0.00	0	0
Total For IBL60										0.00	0	0
IBL61 On 31/03/2019 Spot Bond				100.89744		100.87484				0.00	0	0
Total IBL61 SPOT										0.00	0	0
Total For IBL61										0.00	0	0
IBL64 On 29/07/2019 Spot Bond				100.25812		100.23492				0.00	0	0
Total IBL64 SPOT										0.00	0	0
Total For IBL64										0.00	0	0
IBL65 On 29/07/2021 Spot Bond				100.42155		100.39816				0.00	0	0
Total IBL65 SPOT										0.00	0	0
Total For IBL65										0.00	0	0
IBL66 On 12/03/2018 Spot Bond				101.74425		101.72303				0.00	0	0
Total IBL66 SPOT										0.00	0	0
Total For IBL66										0.00	0	0
IBL67 On 31/01/2022 Spot Bond			3.83000	142.46233	3.80000	142.60933				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL67 SPOT										0.00	0	0
Total For IBL67										0.00	0	0
IBL68 On 29/06/2018 Spot Bond				101.18532		101.16259				0.00	0	0
Total IBL68 SPOT										0.00	0	0
Total For IBL68										0.00	0	0
IBL69U On 22/07/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			160,000,000,000,000.00	1,600,000,000	800,000,000	
Total IBL69U SPOT									160,000,000,000,000.00	1,600,000,000	800,000,000	
Total For IBL69U									160,000,000,000,000.00	1,600,000,000	800,000,000	
IBL73 On 19/08/2018 Spot Bond				100.00716		99.98562				0.00	0	0
Total IBL73 SPOT										0.00	0	0
Total For IBL73										0.00	0	0
IBL75 On 19/08/2020 Spot Bond				101.14674		101.12509				0.00	0	0
Total IBL75 SPOT										0.00	0	0
Total For IBL75										0.00	0	0
IBL76 On 25/11/2018 Spot Bond				100.09179		100.07057				0.00	0	0
Total IBL76 SPOT										0.00	0	0
Total For IBL76										0.00	0	0
IBL77 On 25/11/2020 Spot Bond				99.77398		99.75132				0.00	0	0
Total IBL77 SPOT										0.00	0	0
Total For IBL77										0.00	0	0
IBL78 On 25/11/2022 Spot Bond			10.51000	97.97018	10.53500	97.84840				0.00	0	0
Total IBL78 SPOT										0.00	0	0
Total For IBL78										0.00	0	0
IBL79 On 27/01/2019 Spot Bond			8.82000	104.35401	8.84500	104.30141				0.00	0	0
Total IBL79 SPOT										0.00	0	0
Total For IBL79										0.00	0	0
IBL80U On 02/02/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IBL80U SPOT										0.00	0	0
Total For IBL80U										0.00	0	0
IBL81U On 02/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IBL81U SPOT										0.00	0	0
Total For IBL81U										0.00	0	0
IBL82 On 29/01/2019 Spot Bond				100.82449		100.80152				0.00	0	200,000,000
Total IBL82 SPOT										0.00	0	200,000,000
Total For IBL82										0.00	0	200,000,000
IBL83 On 22/03/2019 Spot Bond				101.31709		101.29364				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL83 SPOT										0.00	0	0
Total For IBL83										0.00	0	0
IBL84U On 21/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IBL84U SPOT										0.00	0	0
Total For IBL84U										0.00	0	0
IBL85 On 20/05/2019 Spot Bond				100.43671		100.41532				0.00	0	0
Total IBL85 SPOT										0.00	0	0
Total For IBL85										0.00	0	0
IBL86 On 20/05/2021 Spot Bond				101.27082		101.24835				0.00	0	0
Total IBL86 SPOT										0.00	0	0
Total For IBL86										0.00	0	0
IBL87 On 20/05/2019 Spot Bond			9.12000	100.79164	9.14500	100.73247				0.00	0	0
Total IBL87 SPOT										0.00	0	0
Total For IBL87										0.00	0	0
IBL88 On 20/05/2021 Spot Bond			9.84000	101.31340	9.87000	101.19897				0.00	0	0
Total IBL88 SPOT										0.00	0	0
Total For IBL88										0.00	0	0
IBL88/F On 20/05/2021 Spot Bond			100.00000	15.46618	100.00000	15.43213				0.00	0	0
Total IBL88/R208 SPOT										0.00	0	0
Total For IBL88/R208										0.00	0	0
IBL89 On 26/05/2021 Spot Bond				99.74177		102.06535				0.00	0	0
Total IBL89 SPOT										0.00	0	0
Total For IBL89										0.00	0	0
IBL90U On 20/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IBL90U SPOT										0.00	0	0
Total For IBL90U										0.00	0	0
IBL91 On 02/06/2018 Spot Bond				101.74368		101.72061				0.00	0	0
Total IBL91 SPOT										0.00	0	0
Total For IBL91										0.00	0	0
IBL92 On 12/01/2020 Spot Bond				100.86083		100.83684				0.00	0	0
Total IBL92 SPOT										0.00	0	0
Total For IBL92										0.00	0	0
IBL93 On 31/08/2018 Spot Bond				102.15426		102.13283				0.00	0	0
Total IBL93 SPOT										0.00	0	0
Total For IBL93										0.00	0	0
IBL94 On 06/09/2019 Spot Bond				101.91873		101.89497				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL94 SPOT										0.00	0	0
Total For IBL94										0.00	0	0
IBL95 On 12/09/2021 Spot Bond				102.36657		102.34260				0.00	0	0
Total IBL95 SPOT										0.00	0	0
Total For IBL95										0.00	0	0
IBL96 On 21/09/2019 Spot Bond				101.32877		101.30549				0.00	0	0
Total IBL96 SPOT										0.00	0	0
Total For IBL96										0.00	0	0
IBL97 On 03/10/2019 Spot Bond				101.05066		101.02722				0.00	0	0
Total IBL97 SPOT										0.00	0	0
Total For IBL97										0.00	0	0
IBL98 On 03/10/2023 Spot Bond				101.10055		101.07598				0.00	0	0
Total IBL98 SPOT										0.00	0	0
Total For IBL98										0.00	0	0
IBL99 On 21/10/2019 Spot Bond			8.99000	100.67247	9.01500	100.60476			8,900,100,000,000.00	990,000,000	330,000,000	
Total IBL99 SPOT									8,900,100,000,000.00	990,000,000	330,000,000	
Total For IBL99									8,900,100,000,000.00	990,000,000	330,000,000	
IDC01L On 08/11/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	
Total IDC01U SPOT									0.00	0	0	
Total For IDC01U									0.00	0	0	
IDCG02 On 22/10/2018 Spot Bond				100.83465		100.81250			0.00	0	0	
Total IDCG02 SPOT									0.00	0	0	
Total For IDCG02									0.00	0	0	
IDCG03 On 22/10/2020 Spot Bond			10.16000	96.07058	10.19000	95.97210			0.00	0	30,000,000	
Total IDCG03 SPOT									0.00	0	30,000,000	
Total For IDCG03									0.00	0	30,000,000	
IDCG04 On 24/11/2017 Spot Bond				101.93762		101.91553			0.00	0	0	
Total IDCG04 SPOT									0.00	0	0	
Total For IDCG04									0.00	0	0	
IDCG05 On 24/11/2019 Spot Bond				101.90503		101.88229			0.00	0	20,000,000	
Total IDCG05 SPOT									0.00	0	20,000,000	
Total For IDCG05									0.00	0	20,000,000	
IDCG06 On 24/11/2024 Spot Bond			11.30000	96.26121	11.32000	96.14254			0.00	0	0	
Total IDCG06 SPOT									0.00	0	0	
Total For IDCG06									0.00	0	0	
IDCG07 On 13/11/2020 Spot Bond				100.09400		100.01264			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IDCG07 SPOT										0.00	0	0
Total For IDCG07										0.00	0	0
IDCG07 On 13/05/2030 Spot Bond			12.23500	93.95259	12.26000	93.76878				0.00	0	0
Total IDCG08 SPOT										0.00	0	0
Total For IDCG08										0.00	0	0
IDCG08 On 05/12/2019 Spot Bond				101.74233		101.71891				0.00	0	10,000,000
Total IDCG09 SPOT										0.00	0	10,000,000
Total For IDCG09										0.00	0	10,000,000
IDCG09 On 05/12/2021 Spot Bond				101.76803		101.74424				0.00	0	0
Total IDCG10 SPOT										0.00	0	0
Total For IDCG10										0.00	0	0
IDCG10 On 05/12/2026 Spot Bond			11.40000	101.52219	11.42000	101.38292				0.00	0	0
Total IDCG11 SPOT										0.00	0	0
Total For IDCG11										0.00	0	0
IDCG11 On 14/03/2018 Spot Bond			4.00000	100.70872	4.00000	100.69782				0.00	0	0
Total IDCP05 SPOT										0.00	0	0
Total For IDCP05										0.00	0	0
IDCP05 On 17/10/2019 Spot Bond			4.00000	100.33787	4.00000	100.32695				0.00	0	0
Total IDCP06 SPOT										0.00	0	0
Total For IDCP06										0.00	0	0
IDCP06 On 18/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IDCP1U SPOT										0.00	0	0
Total For IDCP1U										0.00	0	0
IDCP1U On 10/12/2024 Spot Bond			9.70000	98.87253	9.72000	98.74958				0.00	0	0
Total IFC01 SPOT										0.00	0	0
Total For IFC01										0.00	0	0
IFC01 On 14/04/2021 Spot Bond			8.55000	101.42883	8.58000	101.31803				0.00	0	0
Total IFC02 SPOT										0.00	0	0
Total For IFC02										0.00	0	0
IN276U On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN276U SPOT										0.00	0	0
Total For IN276U										0.00	0	0
IN277U On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN277U SPOT										0.00	0	0
Total For IN277U										0.00	0	0
IN281U On 28/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IN281U SPOT										0.00	0	0
Total For IN281U										0.00	0	0
IN286U On 15/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN286U SPOT										0.00	0	0
Total For IN286U										0.00	0	0
IN289U On 30/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN289U SPOT										0.00	0	0
Total For IN289U										0.00	0	0
IN306U On 24/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN306U SPOT										0.00	0	0
Total For IN306U										0.00	0	0
IN313U On 11/12/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN313U SPOT										0.00	0	0
Total For IN313U										0.00	0	0
IN319U On 20/12/2017 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN319U SPOT										0.00	0	0
Total For IN319U										0.00	0	0
IN327U On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN327U SPOT										0.00	0	0
Total For IN327U										0.00	0	0
IN329U On 22/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN329U SPOT										0.00	0	0
Total For IN329U										0.00	0	0
IN334U On 22/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN334U SPOT										0.00	0	0
Total For IN334U										0.00	0	0
IN339U On 12/12/2017 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN339U SPOT										0.00	0	0
Total For IN339U										0.00	0	0
IN341U On 12/12/2017 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN341U SPOT										0.00	0	0
Total For IN341U										0.00	0	0
IN342U On 31/03/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN342U SPOT										0.00	0	0
Total For IN342U										0.00	0	0
IN343U On 28/02/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IN343U SPOT										0.00	0	0
Total For IN343U										0.00	0	0
IN345U On 31/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN345U SPOT										0.00	0	0
Total For IN345U										0.00	0	0
IN346U On 15/04/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN346U SPOT										0.00	0	0
Total For IN346U										0.00	0	0
IN347U On 21/12/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN347U SPOT										0.00	0	0
Total For IN347U										0.00	0	0
IN355U On 22/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN355U SPOT										0.00	0	0
Total For IN355U										0.00	0	0
IN359U On 01/07/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN359U SPOT										0.00	0	0
Total For IN359U										0.00	0	0
IN364U On 13/04/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN364U SPOT										0.00	0	0
Total For IN364U										0.00	0	0
ING132 On 22/12/2018 Spot Bond				101.47642		101.45008				0.00	0	0
Total ING132 SPOT										0.00	0	0
Total For ING132										0.00	0	0
ING196 On 30/06/2027 Spot Bond				78.65983		78.65983				0.00	0	0
Total ING196 SPOT										0.00	0	0
Total For ING196										0.00	0	0
ING211 On 25/11/2020 Spot Bond			10.00000	113.25000	10.00000	113.22000				0.00	0	0
Total ING211/JIBAR SPOT										0.00	0	0
Total For ING211/JIBAR										0.00	0	0
ING228 On 22/09/2018 Spot Bond				101.44588		101.42009				0.00	0	0
Total ING228 SPOT										0.00	0	0
Total For ING228										0.00	0	0
ING232 On 04/10/2018 Spot Bond				101.66877		103.31742				0.00	0	0
Total ING232 SPOT										0.00	0	0
Total For ING232										0.00	0	0
ING335 On 15/08/2019 Spot Bond				101.05314		100.67833				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ING335 SPOT										0.00	0	0
Total For ING335										0.00	0	0
ING360 On 22/09/2022 Spot Bond				101.47652		101.45018				0.00	0	0
Total ING360 SPOT										0.00	0	0
Total For ING360										0.00	0	0
ING362 On 24/02/2021 Spot Bond				101.92352		101.89807				0.00	0	0
Total ING362 SPOT										0.00	0	0
Total For ING362										0.00	0	0
INLV01 On 12/08/2024 Spot Bond				100.16925		100.08011				0.00	10,000,000	10,000,000
Total INLV01 SPOT										0.00	10,000,000	10,000,000
Total For INLV01										0.00	10,000,000	10,000,000
INLV02 On 20/10/2020 Spot Bond				101.94046		101.91140				0.00	0	0
Total INLV02 SPOT										0.00	0	0
Total For INLV02										0.00	0	0
INLV03 On 11/02/2021 Spot Bond				100.12506		100.03564				0.00	0	0
Total INLV03 SPOT										0.00	0	0
Total For INLV03										0.00	0	0
INLV04 On 11/02/2021 Spot Bond			12.20000	104.84007	12.23000	104.72722				0.00	0	0
Total INLV04 SPOT										0.00	0	0
Total For INLV04										0.00	0	0
IPF01/J On 25/11/2020 Spot Bond			10.00000	113.25000	10.00000	113.22000				0.00	0	0
Total IPF01/JIBAR SPOT										0.00	0	0
Total For IPF01/JIBAR										0.00	0	0
IPF08 On 01/07/2018 Spot Bond				101.08538		101.06170				0.00	0	0
Total IPF08 SPOT										0.00	0	0
Total For IPF08										0.00	0	0
IPF09 On 01/07/2019 Spot Bond				101.47409		101.45064				0.00	0	0
Total IPF09 SPOT										0.00	0	0
Total For IPF09										0.00	0	0
IPF11 On 15/10/2015 Spot Bond				101.23426						0.00	0	0
IPF11 On 15/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IPF11 SPOT										0.00	0	0
Total For IPF11										0.00	0	0
IPF13 On 04/12/2020 Spot Bond				101.78194		101.75834				0.00	0	0
Total IPF13 SPOT										0.00	0	0
Total For IPF13										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPF14 On 17/12/2018 Spot Bond				101.41269		101.38943			0.00	0	0
Total IPF14 SPOT									0.00	0	0
Total For IPF14									0.00	0	0
IPF15 On 17/12/2020 Spot Bond				101.45349		101.42954			0.00	0	0
Total IPF15 SPOT									0.00	0	0
Total For IPF15									0.00	0	0
IPF16 On 17/12/2021 Spot Bond				101.47797		101.45360			0.00	0	0
Total IPF16 SPOT									0.00	0	0
Total For IPF16									0.00	0	0
IPF17 On 22/12/2020 Spot Bond				101.32452		101.30093			0.00	0	0
Total IPF17 SPOT									0.00	0	0
Total For IPF17									0.00	0	0
IPF18 On 22/12/2021 Spot Bond				101.33973		101.31587			0.00	0	0
Total IPF18 SPOT									0.00	0	0
Total For IPF18									0.00	0	0
IPF19 On 22/12/2022 Spot Bond				101.35494		101.33080			0.00	0	0
Total IPF19 SPOT									0.00	0	0
Total For IPF19									0.00	0	0
IPF20 On 17/03/2020 Spot Bond				101.40952		101.38631			0.00	0	10,000,000
Total IPF20 SPOT									0.00	0	10,000,000
Total For IPF20									0.00	0	10,000,000
IPF21 On 17/03/2022 Spot Bond				101.46175		101.43765			0.00	0	0
Total IPF21 SPOT									0.00	0	0
Total For IPF21									0.00	0	0
IPF22 On 14/06/2022 Spot Bond				101.56005		101.53601			0.00	0	0
Total IPF22 SPOT									0.00	0	0
Total For IPF22									0.00	0	0
IPF23U On 02/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IPF23U SPOT									0.00	0	0
Total For IPF23U									0.00	0	0
IPL10 On 20/05/2021 Spot Bond			10.05000	97.95608	10.08000	97.84417			0.00	0	1,850,000,000
Total IPL10 SPOT									0.00	0	1,850,000,000
Total For IPL10									0.00	0	1,850,000,000
IPL11 On 24/05/2022 Spot Bond				99.83463		99.81100			0.00	0	0
Total IPL11 SPOT									0.00	0	0
Total For IPL11									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPL7 On 05/04/2018 Spot Bond				101.00497		100.98147			0.00	0	0
Total IPL7 SPOT									0.00	0	0
Total For IPL7									0.00	0	0
IPL7/JIB On 05/04/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IPL7/JIBAR SPOT									0.00	0	0
Total For IPL7/JIBAR									0.00	0	0
IPL8 On 10/10/2020 Spot Bond				101.23240		101.20834			0.00	0	30,000,000
Total IPL8 SPOT									0.00	0	30,000,000
Total For IPL8									0.00	0	30,000,000
IPL8/JIB On 10/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IPL8/JIBAR SPOT									0.00	0	0
Total For IPL8/JIBAR									0.00	0	0
IPL9 On 20/05/2021 Spot Bond				99.93277		99.91037			0.00	98,000,000	49,000,000
Total IPL9 SPOT									0.00	98,000,000	49,000,000
Total For IPL9									0.00	98,000,000	49,000,000
IV017/F On 31/01/2022 Spot Bond			2.75000	100.81227	2.75000	100.80479			0.00	0	0
Total IV017/R212 SPOT									0.00	0	0
Total For IV017/R212									0.00	0	0
IV019 On 31/03/2028 Spot Bond			5.85000	137.66988	5.85000	137.64362			0.00	0	0
Total IV019 SPOT									0.00	0	0
Total For IV019									0.00	0	0
IV025 On 12/09/2019 Spot Bond				100.81719		100.78976			0.00	0	0
Total IV025 SPOT									0.00	0	0
Total For IV025									0.00	0	0
IV026 On 27/09/2019 Spot Bond				100.30433		100.27709			0.00	0	0
Total IV026 SPOT									0.00	0	0
Total For IV026									0.00	0	0
IV030 On 31/01/2025 Spot Bond			4.58000	112.93872	4.58000	112.92118			0.00	0	0
Total IV030 SPOT									0.00	0	0
Total For IV030									0.00	0	0
IV030A On 31/01/2025 Spot Bond			4.58000	112.93872	4.58000	112.92118			0.00	0	0
Total IV030A SPOT									0.00	0	0
Total For IV030A									0.00	0	0
IV031 On 11/03/2020 Spot Bond				101.84301		101.81556			0.00	0	0
Total IV031 SPOT									0.00	0	0
Total For IV031									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV032 On 14/08/2018 Spot Bond				101.05239		101.08369			0.00	0	100,000,000
Total IV032 SPOT									0.00	0	100,000,000
Total For IV032									0.00	0	100,000,000
IV033 On 11/02/2021 Spot Bond				100.79115		100.70225			0.00	0	0
Total IV033 SPOT									0.00	0	0
Total For IV033									0.00	0	0
IV034 On 11/02/2021 Spot Bond			12.10000	104.24169	12.13000	104.12945			0.00	0	0
Total IV034 SPOT									0.00	0	0
Total For IV034									0.00	0	0
IV035 On 07/04/2022 Spot Bond				103.44892		103.41711			0.00	0	0
Total IV035 SPOT									0.00	0	0
Total For IV035									0.00	0	0
IV036 On 22/07/2021 Spot Bond				100.77404		100.74289			0.00	0	0
Total IV036 SPOT									0.00	0	0
Total For IV036									0.00	0	0
IV038 On 23/09/2021 Spot Bond				101.60395		101.57300			0.00	0	0
Total IV038 SPOT									0.00	0	0
Total For IV038									0.00	0	0
IV039 On 31/01/2022 Spot Bond			5.28000	134.69235	5.25000	134.82468			0.00	0	0
Total IV039 SPOT									0.00	0	0
Total For IV039									0.00	0	0
IV040 On 29/09/2021 Spot Bond				101.51064		101.47969			0.00	600,000,000	200,000,000
Total IV040 SPOT									0.00	600,000,000	200,000,000
Total For IV040									0.00	600,000,000	200,000,000
IV041 On 29/09/2021 Spot Bond			12.45000	100.14677	12.48000	100.02424			0.00	0	0
Total IV041 SPOT									0.00	0	0
Total For IV041									0.00	0	0
IV042 On 18/11/2021 Spot Bond				99.91199		99.88259			0.00	0	0
Total IV042 SPOT									0.00	0	0
Total For IV042									0.00	0	0
IV043 On 21/11/2021 Spot Bond			12.34000	100.36274	12.37000	100.23710			0.00	0	0
Total IV043 SPOT									0.00	0	0
Total For IV043									0.00	0	0
IV044 On 31/01/2022 Spot Bond				100.52480		100.49381			0.00	0	0
Total IV044 SPOT									0.00	0	0
Total For IV044									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV045 On 31/01/2022 Spot Bond			5.28000	134.69235	5.25000	134.82468			0.00	0	0
Total IV045 SPOT									0.00	0	0
Total For IV045									0.00	0	0
IV046 On 21/06/2022 Spot Bond				101.70180		101.67189			0.00	0	0
Total IV046 SPOT									0.00	0	0
Total For IV046									0.00	0	0
IV08 On 30/04/2018 Spot Bond			9.52000	102.48378	9.54500	102.44705			0.00	0	0
Total IV08 SPOT									0.00	0	0
Total For IV08									0.00	0	0
IV09 On 30/04/2018 Spot Bond				100.83314		100.80516			0.00	0	12,980,000
Total IV09 SPOT									0.00	0	12,980,000
Total For IV09									0.00	0	12,980,000
IV100U On 19/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IV100U SPOT									0.00	0	0
Total For IV100U									0.00	0	0
IV115U On 28/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IV115U SPOT									0.00	0	0
Total For IV115U									0.00	0	0
IV118U On 30/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IV118U SPOT									0.00	0	0
Total For IV118U									0.00	0	0
IV125U On 07/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IV125U SPOT									0.00	0	0
Total For IV125U									0.00	0	0
IV19A On 31/03/2028 Spot Bond			4.60000	153.48514	4.60000	153.46100			0.00	0	0
Total IV19A SPOT									0.00	0	0
Total For IV19A									0.00	0	0
IVA698 On 09/11/2019 Spot Bond			7.35000	7.35000	7.35000	7.35000			0.00	0	0
Total IVA698 SPOT									0.00	0	0
Total For IVA698									0.00	0	0
IVA699 On 16/11/2017 Spot Bond			7.35000	7.35000	7.35000	99.93963			0.00	0	0
Total IVA699 SPOT									0.00	0	0
Total For IVA699									0.00	0	0
IVA701 On 30/11/2017 Spot Bond			7.35000	99.67884	7.35000	99.65884			0.00	0	0
Total IVA701 SPOT									0.00	0	0
Total For IVA701									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA702 On 07/12/2017 Spot Bond			7.35000	99.53898	7.35000	99.51904			0.00	0	0
Total IVA702 SPOT									0.00	0	0
Total For IVA702									0.00	0	0
IVA703 On 12/12/2017 Spot Bond			7.45000	99.43174	7.45000	99.41157			0.00	0	0
Total IVA703 SPOT									0.00	0	0
Total For IVA703									0.00	0	0
IVA707 On 09/01/2018 Spot Bond			7.45000	98.86990	7.45000	98.84996			0.00	0	0
Total IVA707 SPOT									0.00	0	0
Total For IVA707									0.00	0	0
IVA708 On 15/01/2018 Spot Bond			7.50000	98.74205	7.50000	98.72202			0.00	0	0
Total IVA708 SPOT									0.00	0	0
Total For IVA708									0.00	0	0
IVA709 On 18/01/2018 Spot Bond			7.50000	98.68199	7.50000	98.66198			0.00	0	0
Total IVA709 SPOT									0.00	0	0
Total For IVA709									0.00	0	0
IVA711 On 01/02/2018 Spot Bond			7.50000	98.40264	7.50000	98.38275			0.00	0	0
Total IVA711 SPOT									0.00	0	0
Total For IVA711									0.00	0	0
IVA712 On 08/02/2018 Spot Bond			7.55000	98.25219	7.55000	98.23222			0.00	0	0
Total IVA712 SPOT									0.00	0	0
Total For IVA712									0.00	0	0
IVA713 On 15/02/2018 Spot Bond			7.55000	98.11261	7.55000	98.09270			0.00	0	0
Total IVA713 SPOT									0.00	0	0
Total For IVA713									0.00	0	0
IVA714 On 22/02/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVA714 SPOT									0.00	0	0
Total For IVA714									0.00	0	0
IVC005 On 25/11/2020 Spot Bond			10.00000	113.25000	10.00000	113.22000			0.00	0	0
Total IVC005/JIBAR SPOT									0.00	0	0
Total For IVC005/JIBAR									0.00	0	0
IVC027 On 03/04/2019 Spot Bond				101.08363		101.05945			0.00	0	0
Total IVC027 SPOT									0.00	0	0
Total For IVC027									0.00	0	0
IVC033 On 30/06/2019 Spot Bond				101.08796		101.06423			0.00	0	0
Total IVC033 SPOT									0.00	0	0
Total For IVC033									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC034 On 30/06/2021 Spot Bond				101.11292		101.08863			0.00	0	0
Total IVC034 SPOT									0.00	0	0
Total For IVC034									0.00	0	0
IVC035 On 30/06/2019 Spot Bond				97.54112		97.51166			0.00	0	0
Total IVC035 SPOT									0.00	0	0
Total For IVC035									0.00	0	0
IVC036 On 16/07/2019 Spot Bond			9.59000	102.65509	9.61500	102.59137			0.00	0	0
Total IVC036 SPOT									0.00	0	0
Total For IVC036									0.00	0	0
IVC037 On 16/07/2019 Spot Bond			100.00000	35.75750	100.00000	35.67879			0.00	0	0
Total IVC037 SPOT									0.00	0	0
Total For IVC037									0.00	0	0
IVC038 On 16/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC038 SPOT									0.00	0	0
Total For IVC038									0.00	0	0
IVC040 On 24/07/2021 Spot Bond			9.97000	101.04716	10.00000	100.93077			0.00	0	0
Total IVC040 SPOT									0.00	0	0
Total For IVC040									0.00	0	0
IVC049 On 21/11/2019 Spot Bond				99.90735		99.88420			0.00	0	0
Total IVC049 SPOT									0.00	0	0
Total For IVC049									0.00	0	0
IVC050 On 03/12/2017 Spot Bond				101.81231		101.78829			0.00	0	0
Total IVC050 SPOT									0.00	0	0
Total For IVC050									0.00	0	0
IVC051 On 03/02/2018 Spot Bond				100.34668		100.32164			0.00	0	0
Total IVC051 SPOT									0.00	0	0
Total For IVC051									0.00	0	0
IVC053 On 11/02/2018 Spot Bond				100.09987		100.01642			0.00	0	0
Total IVC053 SPOT									0.00	0	0
Total For IVC053									0.00	0	0
IVC055 On 26/03/2020 Spot Bond				101.28644		101.26168			0.00	0	0
Total IVC055 SPOT									0.00	0	0
Total For IVC055									0.00	0	0
IVC060 On 31/07/2018 Spot Bond				100.42034		100.39557			0.00	0	0
Total IVC060 SPOT									0.00	0	0
Total For IVC060									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC061 On 01/07/2018 Spot Bond				101.19765		101.17308				0.00	0	0
Total IVC061 SPOT										0.00	0	0
Total For IVC061										0.00	0	0
IVC063 On 07/08/2020 Spot Bond				100.25999		100.23379				0.00	0	0
Total IVC063 SPOT										0.00	0	0
Total For IVC063										0.00	0	0
IVC065 On 10/09/2018 Spot Bond				101.66974		101.64493				0.00	0	0
Total IVC065 SPOT										0.00	0	0
Total For IVC065										0.00	0	0
IVC070 On 20/01/2019 Spot Bond				101.42401		101.40020				0.00	0	0
Total IVC070 SPOT										0.00	0	0
Total For IVC070										0.00	0	0
IVC075 On 21/04/2019 Spot Bond				100.63621		100.61061				0.00	0	0
Total IVC075 SPOT										0.00	0	0
Total For IVC075										0.00	0	0
IVC077 On 04/05/2018 Spot Bond				100.36192		100.33761				0.00	0	0
Total IVC077 SPOT										0.00	0	0
Total For IVC077										0.00	0	0
IVC081 On 14/07/2019 Spot Bond				100.80435		100.77917				0.00	0	0
Total IVC081 SPOT										0.00	0	0
Total For IVC081										0.00	0	0
IVC088 On 12/04/2018 Spot Bond				100.81722		100.79445				0.00	0	0
Total IVC088 SPOT										0.00	0	0
Total For IVC088										0.00	0	0
IVC092 On 24/11/2019 Spot Bond				99.83167		99.80763				0.00	0	0
Total IVC092 SPOT										0.00	0	0
Total For IVC092										0.00	0	0
IVC093 On 24/11/2018 Spot Bond				99.83912		99.81615				0.00	0	0
Total IVC093 SPOT										0.00	0	0
Total For IVC093										0.00	0	0
IVC094 On 06/12/2021 Spot Bond			10.82000	104.76178	10.85000	104.63527				0.00	0	0
Total IVC094 SPOT										0.00	0	0
Total For IVC094										0.00	0	0
IVC097 On 29/06/2021 Spot Bond				101.25216		101.22656				0.00	0	1,191,300,000
Total IVC097 SPOT										0.00	0	1,191,300,000
Total For IVC097										0.00	0	1,191,300,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC098 On 14/06/2018 Spot Bond			8.99000	103.79986	9.01500	103.76115			0.00	0	0
Total IVC098 SPOT									0.00	0	0
Total For IVC098									0.00	0	0
IVC101 On 24/01/2018 Spot Bond				100.54698		100.52397			0.00	0	0
Total IVC101 SPOT									0.00	0	0
Total For IVC101									0.00	0	0
IVC102 On 31/01/2020 Spot Bond				100.46583		100.43836			0.00	0	0
Total IVC102 SPOT									0.00	0	0
Total For IVC102									0.00	0	0
IVC103 On 29/06/2021 Spot Bond				101.27208		101.24606			0.00	0	0
Total IVC103 SPOT									0.00	0	0
Total For IVC103									0.00	0	0
IVC105 On 08/03/2020 Spot Bond				101.75726		101.73242			0.00	0	0
Total IVC105 SPOT									0.00	0	0
Total For IVC105									0.00	0	0
IVC106 On 13/03/2020 Spot Bond				101.61992		101.59497			0.00	0	0
Total IVC106 SPOT									0.00	0	0
Total For IVC106									0.00	0	0
IVC107 On 29/06/2021 Spot Bond				101.25880		101.23306			0.00	0	0
Total IVC107 SPOT									0.00	0	0
Total For IVC107									0.00	0	0
IVC108 On 29/07/2019 Spot Bond				100.47984		100.45321			0.00	0	0
Total IVC108 SPOT									0.00	0	0
Total For IVC108									0.00	0	0
IVC109 On 19/05/2021 Spot Bond				99.92595		99.90122			0.00	0	0
Total IVC109 SPOT									0.00	0	0
Total For IVC109									0.00	0	0
IVC110 On 19/05/2021 Spot Bond			10.47000	97.93758	10.50000	97.82533			0.00	0	0
Total IVC110 SPOT									0.00	0	0
Total For IVC110									0.00	0	0
IVC111 On 19/05/2020 Spot Bond				99.93392		99.91185			0.00	0	0
Total IVC111 SPOT									0.00	0	0
Total For IVC111									0.00	0	0
IVC112 On 24/05/2018 Spot Bond				99.84600		99.82397			0.00	0	0
Total IVC112 SPOT									0.00	0	0
Total For IVC112									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC113 On 26/08/2018 Spot Bond				99.76863		99.74543			0.00	0	0
Total IVC113 SPOT									0.00	0	0
Total For IVC113									0.00	0	0
IVC114 On 14/09/2021 Spot Bond				101.63834		101.61305			0.00	0	0
Total IVC114 SPOT									0.00	0	0
Total For IVC114									0.00	0	0
IVC116 On 16/08/2020 Spot Bond				100.02432		99.99978			0.00	0	0
Total IVC116 SPOT									0.00	0	0
Total For IVC116									0.00	0	0
IVC119 On 21/02/2019 Spot Bond				99.90890		99.88615			0.00	0	0
Total IVC119 SPOT									0.00	0	0
Total For IVC119									0.00	0	0
IVC120 On 01/07/2018 Spot Bond				101.15023		101.12512			0.00	0	0
Total IVC120 SPOT									0.00	0	0
Total For IVC120									0.00	0	0
IVC121 On 22/09/2018 Spot Bond				101.33954		101.31568			0.00	0	0
Total IVC121 SPOT									0.00	0	0
Total For IVC121									0.00	0	0
IVC122 On 20/01/2020 Spot Bond				100.71075		100.68513			0.00	0	0
Total IVC122 SPOT									0.00	0	0
Total For IVC122									0.00	0	0
IVC124 On 17/09/2018 Spot Bond				100.70700		100.68255			0.00	0	0
Total IVC124 SPOT									0.00	0	0
Total For IVC124									0.00	0	0
IVC68U On 07/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC68U SPOT									0.00	0	0
Total For IVC68U									0.00	0	0
IVC73U On 22/03/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC73U SPOT									0.00	0	0
Total For IVC73U									0.00	0	0
IVC80U On 27/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC80U SPOT									0.00	0	0
Total For IVC80U									0.00	0	0
IVC84U On 01/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC84U SPOT									0.00	0	0
Total For IVC84U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC85U On 12/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC85U SPOT									0.00	0	0
Total For IVC85U									0.00	0	0
IVC91U On 07/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC91U SPOT									0.00	0	0
Total For IVC91U									0.00	0	0
IVC95U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC95U SPOT									0.00	0	0
Total For IVC95U									0.00	0	0
IVC96U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC96U SPOT									0.00	0	0
Total For IVC96U									0.00	0	0
IVC99U On 14/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC99U SPOT									0.00	0	0
Total For IVC99U									0.00	0	0
IVF36U On 22/03/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVF36U SPOT									0.00	0	0
Total For IVF36U									0.00	0	0
IVF38U On 16/04/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVF38U SPOT									0.00	0	0
Total For IVF38U									0.00	0	0
JAS01 On 31/01/2019 Spot Bond				100.48406		100.45551			0.00	0	0
Total JAS01 SPOT									0.00	0	0
Total For JAS01									0.00	0	0
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total JIBAR SPOT									0.00	0	0
Total For JIBAR									0.00	0	0
KAP002 On 13/06/2019 Spot Bond				101.62702		101.60197			0.00	0	0
Total KAP002 SPOT									0.00	0	0
Total For KAP002									0.00	0	0
KAP003 On 06/06/2019 Spot Bond				101.80129		101.77665			0.00	0	0
Total KAP003 SPOT									0.00	0	0
Total For KAP003									0.00	0	0
KAP005 On 29/06/2018 Spot Bond				101.35032		101.32714			0.00	0	0
Total KAP005 SPOT									0.00	0	0
Total For KAP005									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KAP006 On 29/06/2021 Spot Bond				101.24552		101.22006			0.00	0	0
Total KAP006 SPOT									0.00	0	0
Total For KAP006									0.00	0	0
KAP007 On 26/10/2021 Spot Bond			10.37000	100.15465	10.40000	100.03203			0.00	0	0
Total KAP007 SPOT									0.00	0	0
Total For KAP007									0.00	0	0
KAP008 On 28/11/2019 Spot Bond				102.84297		102.81971			0.00	0	0
Total KAP008 SPOT									0.00	0	0
Total For KAP008									0.00	0	0
KAP009 On 24/05/2020 Spot Bond				99.83642		99.81305			0.00	0	0
Total KAP009 SPOT									0.00	0	0
Total For KAP009									0.00	0	0
KAP010 On 15/09/2020 Spot Bond				101.53591		101.51185			0.00	0	0
Total KAP010 SPOT									0.00	0	0
Total For KAP010									0.00	0	0
KAP04U On 01/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total KAP04U SPOT									0.00	0	0
Total For KAP04U									0.00	0	0
KAP11 On 24/10/2022 Spot Bond				100.59674		100.57164			0.00	0	0
Total KAP11 SPOT									0.00	0	0
Total For KAP11									0.00	0	0
KSB009 On 05/08/2020 Spot Bond				100.33141		100.30121			0.00	0	0
Total KSB009 SPOT									0.00	0	0
Total For KSB009									0.00	0	0
KST01 On 12/07/2020 Spot Bond				100.91240		100.88696			0.00	0	0
Total KST01 SPOT									0.00	0	0
Total For KST01									0.00	0	0
KW01 On 31/10/2027 Spot Bond			10.45000	119.21639	10.47000	119.04540			0.00	0	0
Total KW01 SPOT									0.00	0	0
Total For KW01									0.00	0	0
LBK05 On 28/02/2019 Spot Bond				101.46897		101.44523			0.00	0	0
Total LBK05 SPOT									0.00	0	0
Total For LBK05									0.00	0	0
LBK08 On 30/10/2019 Spot Bond				100.53579		100.51100			0.00	0	0
Total LBK08 SPOT									0.00	0	0
Total For LBK08									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LBK08/ On 30/10/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total LBK08/JIBAR SPOT									0.00	0	0
Total For LBK08/JIBAR									0.00	0	0
LBK11 On 28/11/2019 Spot Bond			10.35000	103.20919	10.39000	103.10984			0.00	0	0
Total LBK11 SPOT									0.00	0	0
Total For LBK11									0.00	0	0
LBK11/ On 28/11/2019 Spot Bond			9.62000	104.51605	9.62000	104.48937			0.00	0	0
Total LBK11/R207 SPOT									0.00	0	0
Total For LBK11/R207									0.00	0	0
LBK12L On 25/02/2020 Spot Bond			9.71000	102.18788	9.71000	102.16156			0.00	0	0
Total LBK12U SPOT									0.00	0	0
Total For LBK12U									0.00	0	0
LBK14L On 31/03/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total LBK14U SPOT									0.00	0	0
Total For LBK14U									0.00	0	0
LBK15 On 12/10/2021 Spot Bond				100.99207		100.96440			0.00	0	0
Total LBK15 SPOT									0.00	0	0
Total For LBK15									0.00	0	0
LBK16 On 30/11/2019 Spot Bond				101.96702		101.94276			0.00	0	20,000,000
Total LBK16 SPOT									0.00	0	20,000,000
Total For LBK16									0.00	0	20,000,000
LBK17 On 22/03/2020 Spot Bond				101.37016		101.34575			0.00	0	20,000,000
Total LBK17 SPOT									0.00	0	20,000,000
Total For LBK17									0.00	0	20,000,000
LBK18 On 22/03/2022 Spot Bond				103.71555		103.68889			0.00	0	0
Total LBK18 SPOT									0.00	0	0
Total For LBK18									0.00	0	0
LBK19 On 23/03/2018 Spot Bond				101.20202		101.17891			0.00	0	0
Total LBK19 SPOT									0.00	0	0
Total For LBK19									0.00	0	0
LBK20 On 08/06/2022 Spot Bond			10.56000	103.22510	10.58500	103.10815			0.00	0	2,500,000,000
Total LBK20 SPOT									0.00	0	2,500,000,000
Total For LBK20									0.00	0	2,500,000,000
LBK21 On 04/09/2018 Spot Bond				101.67292		101.65085			0.00	0	0
Total LBK21 SPOT									0.00	0	0
Total For LBK21									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LBK22 On 04/09/2020 Spot Bond				101.75362		101.73044			0.00	0	20,000,000
Total LBK22 SPOT									0.00	0	20,000,000
Total For LBK22									0.00	0	20,000,000
LBK23 On 05/09/2022 Spot Bond				101.89496		101.86977			0.00	0	0
Total LBK23 SPOT									0.00	0	0
Total For LBK23									0.00	0	0
LBK24 On 10/10/2024 Spot Bond			11.03000	97.54238	11.05500	97.39780		89,343,000,000,000.00	8,100,000,000	4,100,000,000	
Total LBK24 SPOT								9,343,000,000,000.00	8,100,000,000	4,100,000,000	
Total For LBK24								9,343,000,000,000.00	8,100,000,000	4,100,000,000	
LGL03 On 03/04/2018 Spot Bond			8.40000	100.64673	8.42500	100.61507		6,888,000,000,000.00	820,000,000	410,000,000	
Total LGL03 SPOT								6,888,000,000,000.00	820,000,000	410,000,000	
Total For LGL03								6,888,000,000,000.00	820,000,000	410,000,000	
LGL04 On 14/08/2020 Spot Bond			10.05000	100.26193	10.09000	100.14249		0.00	0	580,000,000	
Total LGL04 SPOT								0.00	0	580,000,000	
Total For LGL04								0.00	0	580,000,000	
LGL05 On 12/12/2021 Spot Bond				103.06494		103.03898		0.00	0	0	
Total LGL05 SPOT								0.00	0	0	
Total For LGL05								0.00	0	0	
LGL06 On 04/10/2022 Spot Bond			10.61000	99.67812	10.63500	99.55734		0.00	0	2,500,000,000	
Total LGL06 SPOT								0.00	0	2,500,000,000	
Total For LGL06								0.00	0	2,500,000,000	
LGL07 On 04/10/2022 Spot Bond				102.00428		101.97875		0.00	70,800,000	35,400,000	
Total LGL07 SPOT								0.00	70,800,000	35,400,000	
Total For LGL07								0.00	70,800,000	35,400,000	
LGL08 On 28/02/2023 Spot Bond				102.66119		102.63663		0.00	708,000,000	354,000,000	
Total LGL08 SPOT								0.00	708,000,000	354,000,000	
Total For LGL08								0.00	708,000,000	354,000,000	
LGL09 On 28/08/2024 Spot Bond				102.11537		102.08994		0.00	0	0	
Total LGL09 SPOT								0.00	0	0	
Total For LGL09								0.00	0	0	
LHC02U On 12/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total LHC02U SPOT								0.00	0	0	
Total For LHC02U								0.00	0	0	
LHL17 On 14/11/2018 Spot Bond				100.04489		100.06525		0.00	0	0	
Total LHL17 SPOT								0.00	0	0	
Total For LHL17								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LHL18 On 14/11/2018 Spot Bond			13.32000	100.10692	13.34500	100.04868			0.00	0	0
Total LHL18 SPOT									0.00	0	0
Total For LHL18									0.00	0	0
LHL19 On 14/11/2019 Spot Bond			14.35000	100.03047	14.39000	99.92493			0.00	0	0
Total LHL19 SPOT									0.00	0	0
Total For LHL19									0.00	0	0
LHL26 On 13/11/2020 Spot Bond				100.14128		100.04863			0.00	0	0
Total LHL26 SPOT									0.00	0	0
Total For LHL26									0.00	0	0
LOM01 On 25/11/2019 Spot Bond				99.69176		99.66085			0.00	0	0
Total LOM01 SPOT									0.00	0	0
Total For LOM01									0.00	0	0
LRFA2 On 20/11/2019 Spot Bond				99.92731		99.90311			0.00	0	0
Total LRFA2 SPOT									0.00	0	0
Total For LRFA2									0.00	0	0
LRFB2 On 20/11/2019 Spot Bond				100.46984		100.44610			0.00	0	0
Total LRFB2 SPOT									0.00	0	0
Total For LRFB2									0.00	0	0
LRFC2 On 20/11/2019 Spot Bond				99.91788		99.89053			0.00	0	0
Total LRFC2 SPOT									0.00	0	0
Total For LRFC2									0.00	0	0
MAQ09 On 11/12/2017 Spot Bond				101.47800		101.45608			0.00	0	0
Total MAQ093 SPOT									0.00	0	0
Total For MAQ093									0.00	0	0
MAQ09 On 01/02/2018 Spot Bond				100.35670		100.33435			0.00	0	0
Total MAQ096 SPOT									0.00	0	0
Total For MAQ096									0.00	0	0
MAQ0A On 28/02/2018 Spot Bond					0.00000	0.00000			0.00	0	0
Total MAQ0A1 SPOT									0.00	0	0
Total For MAQ0A1									0.00	0	0
MAQ0A On 31/08/2018 Spot Bond				105.31812		105.29907			0.00	0	0
Total MAQ0A3 SPOT									0.00	0	0
Total For MAQ0A3									0.00	0	0
MAQ0A On 31/08/2018 Spot Bond				105.55291		105.53285			0.00	0	0
Total MAQ0A4 SPOT									0.00	0	0
Total For MAQ0A4									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MAQ0A On 28/02/2018 Spot Bond				101.55927		101.53897			0.00	0	0
Total MAQ0A5 SPOT									0.00	0	0
Total For MAQ0A5									0.00	0	0
MAQ0J On 28/02/2020 Spot Bond				101.56952		101.54909			0.00	0	0
Total MAQ0J1 SPOT									0.00	0	0
Total For MAQ0J1									0.00	0	0
MAQ0J On 28/12/2020 Spot Bond				101.51466		101.49479			0.00	0	0
Total MAQ0J2 SPOT									0.00	0	0
Total For MAQ0J2									0.00	0	0
MAQ10 On 11/12/2017 Spot Bond				99.51919		99.49916			0.00	0	0
Total MAQ106 SPOT									0.00	0	0
Total For MAQ106									0.00	0	0
MAQ11 On 16/11/2017 Spot Bond					0.00000	100.00000			0.00	0	0
Total MAQ110 SPOT									0.00	0	0
Total For MAQ110									0.00	0	0
MAQ11 On 09/11/2018 Spot Bond				100.15602		100.13356			0.00	0	0
Total MAQ111 SPOT									0.00	0	0
Total For MAQ111									0.00	0	0
MAQ11 On 09/02/2018 Spot Bond				98.31674		98.29671			0.00	0	0
Total MAQ112 SPOT									0.00	0	0
Total For MAQ112									0.00	0	0
MBF04 On 13/04/2018 Spot Bond				101.11466		101.09347			0.00	0	0
Total MBF045 SPOT									0.00	0	0
Total For MBF045									0.00	0	0
MBF04 On 17/08/2018 Spot Bond				100.46051		100.44055			0.00	0	0
Total MBF046 SPOT									0.00	0	0
Total For MBF046									0.00	0	0
MBF04 On 07/06/2019 Spot Bond				102.29683		102.27502			0.00	0	10,000,000
Total MBF047 SPOT									0.00	0	10,000,000
Total For MBF047									0.00	0	10,000,000
MBF04 On 14/03/2019 Spot Bond				102.00327		101.98101			0.00	0	0
Total MBF049 SPOT									0.00	0	0
Total For MBF049									0.00	0	0
MBF05 On 17/05/2019 Spot Bond				100.25017		100.22863			0.00	0	0
Total MBF051 SPOT									0.00	0	0
Total For MBF051									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF05 On 16/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total MBF051/JIBAR SPOT									0.00	0	0
Total For MBF051/JIBAR									0.00	0	0
MBF05: On 28/09/2019 Spot Bond				101.88411		101.86190			0.00	0	0
Total MBF053 SPOT									0.00	0	0
Total For MBF053									0.00	0	0
MBF05: On 27/03/2018 Spot Bond				101.10137		101.07981			0.00	0	0
Total MBF054 SPOT									0.00	0	0
Total For MBF054									0.00	0	0
MBF05: On 27/03/2020 Spot Bond				101.45301		101.43061			0.00	0	0
Total MBF055 SPOT									0.00	0	0
Total For MBF055									0.00	0	0
MBF05: On 28/08/2018 Spot Bond				101.74815		101.72734			0.00	0	0
Total MBF056 SPOT									0.00	0	0
Total For MBF056									0.00	0	0
MBF05: On 28/08/2020 Spot Bond				101.83444		101.81255			0.00	0	20,000,000
Total MBF057 SPOT									0.00	0	20,000,000
Total For MBF057									0.00	0	20,000,000
MBLSA On 11/12/2017 Spot Bond				99.41018		99.38051			0.00	0	0
Total MBLSA3 SPOT									0.00	0	0
Total For MBLSA3									0.00	0	0
MBP03 On 12/09/2019 Spot Bond				101.54592		101.52256			0.00	0	0
Total MBP035 SPOT									0.00	0	0
Total For MBP035									0.00	0	0
MBP03: On 11/04/2020 Spot Bond				100.83755		100.81479			0.00	0	0
Total MBP036 SPOT									0.00	0	0
Total For MBP036									0.00	0	0
MBP03: On 26/05/2020 Spot Bond				99.78605		99.76459			0.00	0	0
Total MBP037 SPOT									0.00	0	0
Total For MBP037									0.00	0	0
MBP03: On 02/11/2022 Spot Bond				100.34503		100.32166			0.00	0	0
Total MBP038 SPOT									0.00	0	0
Total For MBP038									0.00	0	0
MBP34 On 29/04/2018 Spot Bond				100.41426		100.39127			0.00	0	0
Total MBP34 SPOT									0.00	0	0
Total For MBP34									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBSA0 On 16/04/2019 Spot Bond			9.22000	100.53980	9.24500	100.48247			0.00	0	0
Total MBSA01 SPOT									0.00	0	0
Total For MBSA01									0.00	0	0
MBSA0 On 16/04/2019 Spot Bond			8.00000	102.13803	8.00000	102.11602			0.00	0	0
Total MBSA01/R204 SPOT									0.00	0	0
Total For MBSA01/R204									0.00	0	0
MBSA0 On 15/04/2019 Spot Bond			9.27000	100.32036	9.29500	100.26307			0.00	0	0
Total MBSA02 SPOT									0.00	0	0
Total For MBSA02									0.00	0	0
MBSA0 On 15/04/2019 Spot Bond			8.91000	100.78650	8.91000	100.76236			0.00	0	0
Total MBSA02/R204 SPOT									0.00	0	0
Total For MBSA02/R204									0.00	0	0
MEFSA On 05/01/2019 Spot Bond				103.34405		103.31958			0.00	0	0
Total MEFSA4 SPOT									0.00	0	0
Total For MEFSA4									0.00	0	0
MEFSA On 05/07/2026 Spot Bond				103.47039		103.44491			0.00	0	0
Total MEFSA6 SPOT									0.00	0	0
Total For MEFSA6									0.00	0	0
MEFSB On 05/01/2019 Spot Bond			9.24000	103.51098	9.26500	103.45912			0.00	0	0
Total MEFSB4 SPOT									0.00	0	0
Total For MEFSB4									0.00	0	0
MEFSB On 05/01/2022 Spot Bond			10.22500	102.93742	10.25500	102.81079			0.00	0	0
Total MEFSB5 SPOT									0.00	0	0
Total For MEFSB5									0.00	0	0
MFS1A On 20/12/2018 Spot Bond				101.31435		101.29175			0.00	0	0
Total MFS1A2 SPOT									0.00	0	0
Total For MFS1A2									0.00	0	0
MFS1B On 20/09/2019 Spot Bond			10.15000	101.79180	10.19000	101.69721			0.00	0	0
Total MFS1B SPOT									0.00	0	0
Total For MFS1B									0.00	0	0
MMF10 On 15/12/2024 Spot Bond				101.56775		101.54315			0.00	0	0
Total MMF101 SPOT									0.00	0	0
Total For MMF101									0.00	0	0
MMF20 On 15/12/2024 Spot Bond				101.69614		101.66945			0.00	0	0
Total MMF201 SPOT									0.00	0	0
Total For MMF201									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MMF30 On 15/12/2024 Spot Bond				102.16625		102.13195			0.00	0	0
Total MMF301 SPOT									0.00	0	0
Total For MMF301									0.00	0	0
MMF40 On 15/12/2024 Spot Bond				102.16625		102.13195			0.00	0	0
Total MMF401 SPOT									0.00	0	0
Total For MMF401									0.00	0	0
MMIG0 On 17/03/2019 Spot Bond				101.04610		101.02227			0.00	0	0
Total MMIG01 SPOT									0.00	0	0
Total For MMIG01									0.00	0	0
MMIG0 On 17/03/2021 Spot Bond			10.40000	100.74431	10.43000	100.63380			0.00	0	400,000,000
Total MMIG02 SPOT									0.00	0	400,000,000
Total For MMIG02									0.00	0	400,000,000
MMIG0 On 01/06/2020 Spot Bond				102.09238		102.06734			0.00	0	0
Total MMIG03 SPOT									0.00	0	0
Total For MMIG03									0.00	0	0
MMIG0 On 12/08/2025 Spot Bond			12.25000	98.27266	12.27000	98.14581			0.00	0	0
Total MMIG04 SPOT									0.00	0	0
Total For MMIG04									0.00	0	0
MMIG0 On 12/08/2022 Spot Bond			11.01000	102.28393	11.03500	102.16400			0.00	0	1,050,000,000
Total MMIG05 SPOT									0.00	0	1,050,000,000
Total For MMIG05									0.00	0	1,050,000,000
MMIG0 On 19/10/2028 Spot Bond				100.73764		100.71207			0.00	0	0
Total MMIG06 SPOT									0.00	0	0
Total For MMIG06									0.00	0	0
MTN06 On 13/07/2020 Spot Bond				101.43644		101.41241			0.00	600,000,000	300,000,000
Total MTN06 SPOT									0.00	600,000,000	300,000,000
Total For MTN06									0.00	600,000,000	300,000,000
MTN07 On 13/07/2022 Spot Bond				100.87107		100.84607			0.00	796,600,000	398,300,000
Total MTN07 SPOT									0.00	796,600,000	398,300,000
Total For MTN07									0.00	796,600,000	398,300,000
MTN08 On 11/10/2020 Spot Bond				100.88859		100.86433			0.00	0	0
Total MTN08 SPOT									0.00	0	0
Total For MTN08									0.00	0	0
MTN08 On 20/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total MTN08U SPOT									0.00	0	0
Total For MTN08U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MTN09 On 11/10/2022 Spot Bond				100.90867		100.88387			0.00	0	0
Total MTN09 SPOT									0.00	0	0
Total For MTN09									0.00	0	0
MTN09 On 20/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total MTN09U SPOT									0.00	0	0
Total For MTN09U									0.00	0	0
MTN10 On 11/10/2024 Spot Bond				100.93358		100.90810			0.00	0	0
Total MTN10 SPOT									0.00	0	0
Total For MTN10									0.00	0	0
MTNC1 On 15/11/2017 Spot Bond					0.00000	0.00000			0.00	0	0
Total MTNC18 SPOT									0.00	0	0
Total For MTNC18									0.00	0	0
MTNC1 On 15/05/2018 Spot Bond				100.13737		100.11685			0.00	1,020,000,000	510,000,000
Total MTNC19 SPOT									0.00	1,020,000,000	510,000,000
Total For MTNC19									0.00	1,020,000,000	510,000,000
MWA1L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total MWA1U SPOT									0.00	0	0
Total For MWA1U									0.00	0	0
MWA2L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total MWA2U SPOT									0.00	0	0
Total For MWA2U									0.00	0	0
MWAR(On 22/11/2019 Spot Bond				99.87482		99.84982			0.00	0	0
Total MWAR01 SPOT									0.00	0	0
Total For MWAR01									0.00	0	0
N4A211 On 14/08/2020 Spot Bond			100.89771	100.89771	100.89771	100.89771			0.00	0	0
Total N4A211 SPOT									0.00	0	0
Total For N4A211									0.00	0	0
N5C23 On 20/12/2018 Spot Bond				101.45684		101.43380			0.00	0	0
Total N5C23 SPOT									0.00	0	0
Total For N5C23									0.00	0	0
N5D23 On 20/09/2019 Spot Bond				101.52555		101.49926			0.00	0	0
Total N5D23 SPOT									0.00	0	0
Total For N5D23									0.00	0	0
N5E23 On 20/06/2023 Spot Bond				110.29319		110.26469			0.00	0	0
Total N5E23 SPOT									0.00	0	0
Total For N5E23									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
N5F23L On 20/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total N5F23U SPOT										0.00	0	0
Total For N5F23U										0.00	0	0
N5G23I On 20/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total N5G23U SPOT										0.00	0	0
Total For N5G23U										0.00	0	0
NAM01 On 19/11/2022 Spot Bond			10.36000	91.91212	10.38500	91.79602				0.00	0	0
Total NAM01 SPOT										0.00	0	0
Total For NAM01										0.00	0	0
NAM02 On 29/06/2020 Spot Bond			9.80000	103.21307	9.83000	103.11844				0.00	0	0
Total NAM02 SPOT										0.00	0	0
Total For NAM02										0.00	0	0
NAM03 On 01/08/2023 Spot Bond			10.36000	101.65299	10.38500	101.52020				0.00	0	0
Total NAM03 SPOT										0.00	0	0
Total For NAM03										0.00	0	0
NAM04 On 01/08/2026 Spot Bond			11.25000	99.00823	11.27000	98.87256				0.00	0	0
Total NAM04 SPOT										0.00	0	0
Total For NAM04										0.00	0	0
NBK11/ On 28/11/2020 Spot Bond			9.35500	103.06252	9.39500	102.93415				0.00	0	0
Total NBK11A SPOT										0.00	0	0
Total For NBK11A										0.00	0	0
NBK12/ On 19/03/2021 Spot Bond			10.12500	99.43737	10.15500	99.32804				0.00	0	0
Total NBK12A SPOT										0.00	0	0
Total For NBK12A										0.00	0	0
NBK12/ On 19/03/2021 Spot Bond			9.38000	101.50523	9.38000	101.47953				0.00	0	0
Total NBK12A/R208 SPOT										0.00	0	0
Total For NBK12A/R208										0.00	0	0
NBK13/ On 19/03/2024 Spot Bond			10.16000	99.58568	10.18500	99.44511				0.00	0	0
Total NBK13A SPOT										0.00	0	0
Total For NBK13A										0.00	0	0
NBK14/ On 25/06/2021 Spot Bond			9.60000	102.73651	9.63000	102.62104				0.00	0	0
Total NBK14A SPOT										0.00	0	0
Total For NBK14A										0.00	0	0
NBK15/ On 11/02/2022 Spot Bond			10.15000	97.72578	10.18000	97.60113				0.00	0	0
Total NBK15A SPOT										0.00	0	0
Total For NBK15A										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK16/ On 12/02/2025 Spot Bond			10.70500	96.19675	10.72500	96.07456			36,825,200,000,000.00	3,440,000,000	860,000,000
Total NBK16A SPOT									16,825,200,000,000.00	3,440,000,000	860,000,000
Total For NBK16A									16,825,200,000,000.00	3,440,000,000	860,000,000
NBK17/ On 22/04/2026 Spot Bond			10.69000	96.65031	10.71000	96.51634			0.00	0	1,120,000,000
Total NBK17A SPOT									0.00	0	1,120,000,000
Total For NBK17A									0.00	0	1,120,000,000
NBK18/ On 01/06/2020 Spot Bond			9.78000	103.12357	9.82000	103.00922			0.00	0	0
Total NBK18A SPOT									0.00	0	0
Total For NBK18A									0.00	0	0
NBK19/ On 01/06/2022 Spot Bond			10.30000	102.09702	10.33000	101.96395			0.00	0	0
Total NBK19A SPOT									0.00	0	0
Total For NBK19A									0.00	0	0
NBK20/ On 01/06/2026 Spot Bond			10.60000	103.44741	10.62000	103.30868			0.00	0	0
Total NBK20A SPOT									0.00	0	0
Total For NBK20A									0.00	0	0
NBK20I On 25/06/2021 Spot Bond				99.52439		99.50096			0.00	25,000,000	25,000,000
Total NBK20B SPOT									0.00	25,000,000	25,000,000
Total For NBK20B									0.00	25,000,000	25,000,000
NBK21/ On 21/07/2027 Spot Bond			10.88000	101.93167	10.90000	101.78567			0.00	0	0
Total NBK21A SPOT									0.00	0	0
Total For NBK21A									0.00	0	0
NBK22/ On 19/11/2022 Spot Bond			10.50000	98.30511	10.52500	98.18335			0.00	0	0
Total NBK22A SPOT									0.00	0	0
Total For NBK22A									0.00	0	0
NBK22I On 12/02/2018 Spot Bond				100.19710		100.11669			0.00	0	0
Total NBK22B SPOT									0.00	0	0
Total For NBK22B									0.00	0	0
NBK23/ On 19/11/2025 Spot Bond			10.75000	99.60029	10.77000	99.46667			0.00	0	0
Total NBK23A SPOT									0.00	0	0
Total For NBK23A									0.00	0	0
NBK23I On 12/02/2020 Spot Bond				100.19451		100.11254			0.00	0	0
Total NBK23B SPOT									0.00	0	0
Total For NBK23B									0.00	0	0
NBK24/ On 19/11/2027 Spot Bond			10.85000	100.45336	10.87000	100.30390			0.00	0	1,000,000,000
Total NBK24A SPOT									0.00	0	1,000,000,000
Total For NBK24A									0.00	0	1,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK24I On 11/02/2022 Spot Bond				100.09504		100.01274			0.00	0	0
Total NBK24B SPOT									0.00	0	0
Total For NBK24B									0.00	0	0
NBK25I On 17/02/2023 Spot Bond			10.40000	103.66306	10.42500	103.53459			0.00	0	0
Total NBK25A SPOT									0.00	0	0
Total For NBK25A									0.00	0	0
NBK25I On 12/02/2025 Spot Bond				100.04870		99.96527			0.00	0	0
Total NBK25B SPOT									0.00	0	0
Total For NBK25B									0.00	0	0
NBK26I On 10/05/2023 Spot Bond			100.00000	11.89774	100.00000	11.87112			0.00	0	0
Total NBK26A SPOT									0.00	0	0
Total For NBK26A									0.00	0	0
NBK26I On 22/04/2026 Spot Bond				101.30398		101.27852			0.00	0	0
Total NBK26B SPOT									0.00	0	0
Total For NBK26B									0.00	0	0
NBK27I On 10/05/2026 Spot Bond			10.80000	102.12283	10.82000	101.98251			0.00	0	0
Total NBK27A SPOT									0.00	0	0
Total For NBK27A									0.00	0	0
NBK27I On 01/06/2018 Spot Bond				101.84899		101.82703			0.00	0	0
Total NBK27B SPOT									0.00	0	0
Total For NBK27B									0.00	0	0
NBK28I On 02/08/2023 Spot Bond			10.41000	101.18984	10.43500	101.05742			0.00	0	0
Total NBK28A SPOT									0.00	0	0
Total For NBK28A									0.00	0	0
NBK28I On 19/11/2020 Spot Bond				99.93341		99.91121			0.00	0	0
Total NBK28B SPOT									0.00	0	0
Total For NBK28B									0.00	0	0
NBK29I On 31/07/2026 Spot Bond			10.75000	101.68605	10.77000	101.54690			0.00	0	0
Total NBK29A SPOT									0.00	0	0
Total For NBK29A									0.00	0	0
NBK29I On 18/02/2019 Spot Bond				100.28795		100.26672			0.00	0	10,000,000
Total NBK29B SPOT									0.00	0	10,000,000
Total For NBK29B									0.00	0	10,000,000
NBK30I On 20/02/2024 Spot Bond			10.20000	99.56578	10.22500	99.42724			0.00	0	0
Total NBK30A SPOT									0.00	0	0
Total For NBK30A									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK30I On 18/02/2021 Spot Bond				99.93141		99.90855			0.00	0	0
Total NBK30B SPOT									0.00	0	0
Total For NBK30B									0.00	0	0
NBK31I On 17/02/2023 Spot Bond				100.00000		99.97521			0.00	0	0
Total NBK31B SPOT									0.00	0	0
Total For NBK31B									0.00	0	0
NBK32I On 26/02/2019 Spot Bond				101.89379		101.87119			0.00	0	0
Total NBK32B SPOT									0.00	0	0
Total For NBK32B									0.00	0	0
NBK33I On 10/05/2019 Spot Bond				100.33431		100.31074			0.00	375,000,000	125,000,000
Total NBK33B SPOT									0.00	375,000,000	125,000,000
Total For NBK33B									0.00	375,000,000	125,000,000
NBK34I On 10/05/2021 Spot Bond				101.44183		101.41754			0.00	0	0
Total NBK34B SPOT									0.00	0	0
Total For NBK34B									0.00	0	0
NBK35I On 10/05/2023 Spot Bond				100.17294		100.14762			0.00	0	0
Total NBK35B SPOT									0.00	0	0
Total For NBK35B									0.00	0	0
NBK36I On 10/05/2026 Spot Bond				100.17744		100.15144			0.00	0	0
Total NBK36B SPOT									0.00	0	0
Total For NBK36B									0.00	0	0
NBK37I On 02/08/2019 Spot Bond				100.66716		100.64401			0.00	0	0
Total NBK37B SPOT									0.00	0	0
Total For NBK37B									0.00	0	0
NBK38I On 02/08/2021 Spot Bond				100.36661		100.34209			0.00	0	0
Total NBK38B SPOT									0.00	0	0
Total For NBK38B									0.00	0	0
NBK3A On 09/09/2019 Spot Bond			8.82000	106.35508	8.84500	106.28746			0.00	0	0
Total NBK3A SPOT									0.00	0	0
Total For NBK3A									0.00	0	0
NBK3A On 09/09/2019 Spot Bond			100.00000	33.72287	100.00000	33.64741			0.00	0	0
Total NBK3A/R204 SPOT									0.00	0	0
Total For NBK3A/R204									0.00	0	0
NBK4 On 28/10/2024 Spot Bond			12.02500	45.44619	12.04500	45.37574			0.00	0	0
Total NBK4 SPOT									0.00	0	0
Total For NBK4									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK40I On 31/07/2026 Spot Bond				100.43612		100.41041			0.00	0	0
Total NBK40B SPOT									0.00	0	0
Total For NBK40B									0.00	0	0
NBK41I On 20/02/2020 Spot Bond				100.32222		100.30108			0.00	0	0
Total NBK41B SPOT									0.00	0	0
Total For NBK41B									0.00	0	0
NBK42I On 21/02/2022 Spot Bond				100.08565		99.99353			0.00	620,000,000	295,000,000
Total NBK42B SPOT									0.00	620,000,000	295,000,000
Total For NBK42B									0.00	620,000,000	295,000,000
NBK43I On 20/02/2024 Spot Bond				99.93121		99.90837			0.00	280,000,000	140,000,000
Total NBK43B SPOT									0.00	280,000,000	140,000,000
Total For NBK43B									0.00	280,000,000	140,000,000
NBK7B On 19/04/2020 Spot Bond				100.73368		100.70823			0.00	0	0
Total NBK7B SPOT									0.00	0	0
Total For NBK7B									0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				101.43251		101.40785			0.00	0	0
Total NCLN82 SPOT									0.00	0	0
Total For NCLN82									0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NCLN82/JIBAR SPOT									0.00	0	0
Total For NCLN82/JIBAR									0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			11.19500	99.29312	11.21500	99.17550			0.00	0	0
Total NCLN83 SPOT									0.00	0	0
Total For NCLN83									0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				101.42463		101.40011			0.00	0	0
Total NCLN84 SPOT									0.00	0	0
Total For NCLN84									0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			11.23000	98.35639	11.25000	98.23958			0.00	0	0
Total NCLN85 SPOT									0.00	0	0
Total For NCLN85									0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				101.43251		101.40785			0.00	0	0
Total NCLN87 SPOT									0.00	0	0
Total For NCLN87									0.00	0	0
NCLN9 On 20/09/2024 Spot Bond				101.44501		101.42012			0.00	0	0
Total NCLN90 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NCLN90										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond				101.46076		101.43560				0.00	0	0
Total NCLN91 SPOT										0.00	0	0
Total For NCLN91										0.00	0	0
NCLN9 On 02/03/2018 Spot Bond				101.76209		101.73877				0.00	0	0
Total NCLN92 SPOT										0.00	0	0
Total For NCLN92										0.00	0	0
NCLN9 On 09/04/2018 Spot Bond				100.92146		100.89764				0.00	0	0
Total NCLN93 SPOT										0.00	0	0
Total For NCLN93										0.00	0	0
NCLN9 On 20/09/2020 Spot Bond				101.35361		101.32898				0.00	0	0
Total NCLN94 SPOT										0.00	0	0
Total For NCLN94										0.00	0	0
NCLN9 On 08/10/2018 Spot Bond				100.92197		100.89816				0.00	0	0
Total NCLN95 SPOT										0.00	0	0
Total For NCLN95										0.00	0	0
NED01 On 22/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED01U SPOT										0.00	0	0
Total For NED01U										0.00	0	0
NED02 On 15/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED02U SPOT										0.00	0	0
Total For NED02U										0.00	0	0
NED03 On 26/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED03U SPOT										0.00	0	0
Total For NED03U										0.00	0	0
NED04 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED04U SPOT										0.00	0	0
Total For NED04U										0.00	0	0
NED13 On 25/07/2018 Spot Bond				101.11123		101.08598				0.00	0	0
Total NED13 SPOT										0.00	0	0
Total For NED13										0.00	0	0
NED14 On 29/11/2018 Spot Bond				102.72310		102.69882				0.00	0	0
Total NED14 SPOT										0.00	0	0
Total For NED14										0.00	0	0
NED15 On 08/04/2019 Spot Bond			9.72000	102.11068	9.74500	102.05194				0.00	0	0
Total NED15 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NED15										0.00	0	0
NED16 On 08/04/2019 Spot Bond				101.73166		101.70653				0.00	0	0
Total NED16 SPOT										0.00	0	0
Total For NED16										0.00	0	0
NED17 On 14/10/2019 Spot Bond				100.86274		100.83571				0.00	0	0
Total NED17 SPOT										0.00	0	0
Total For NED17										0.00	0	0
NED18 On 16/01/2020 Spot Bond				100.86182		100.83478				0.00	0	0
Total NED18 SPOT										0.00	0	0
Total For NED18										0.00	0	0
NED19 On 01/07/2020 Spot Bond				103.95453		103.92752				0.00	20,000,000	20,000,000
Total NED19 SPOT										0.00	20,000,000	20,000,000
Total For NED19										0.00	20,000,000	20,000,000
NED20 On 01/07/2020 Spot Bond			11.35000	104.10264	11.39000	103.98278				0.00	0	2,990,000,000
Total NED20 SPOT										0.00	0	2,990,000,000
Total For NED20										0.00	0	2,990,000,000
NEDT1.On 21/05/2021 Spot Bond				101.90939		101.87337				0.00	0	0
Total NEDT1A SPOT										0.00	0	0
Total For NEDT1A										0.00	0	0
NEDT1 On 26/11/2021 Spot Bond				103.72028		103.68443				0.00	0	0
Total NEDT1B SPOT										0.00	0	0
Total For NEDT1B										0.00	0	0
NGL01 On 22/09/2021 Spot Bond				104.81315		104.78380				0.00	490,000,000	250,000,000
Total NGL01 SPOT										0.00	490,000,000	250,000,000
Total For NGL01										0.00	490,000,000	250,000,000
NGL02 On 15/03/2022 Spot Bond				102.65503		102.62557				0.00	0	0
Total NGL02 SPOT										0.00	0	0
Total For NGL02										0.00	0	0
NGL03 On 26/05/2022 Spot Bond				102.40307		102.37407				0.00	0	0
Total NGL03 SPOT										0.00	0	0
Total For NGL03										0.00	0	0
NGLT1/On 01/07/2022 Spot Bond				101.59160		101.55679				0.00	0	0
Total NGLT1A SPOT										0.00	0	0
Total For NGLT1A										0.00	0	0
NHM00 On 25/11/2020 Spot Bond			10.00000	113.25000	10.00000	113.22000				0.00	0	0
Total NHM001/JIBAR SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NHM001/JIBAR									0.00	0	0
NHM00 On 12/05/2021 Spot Bond			13.50000	100.18060	13.50000	100.14446			0.00	0	0
Total NHM002 SPOT									0.00	0	0
Total For NHM002									0.00	0	0
NHM00 On 09/06/2019 Spot Bond				101.99357		101.96320			0.00	0	0
Total NHM003 SPOT									0.00	0	0
Total For NHM003									0.00	0	0
NILB11 On 31/01/2025 Spot Bond			3.44000	121.66611	3.44000	121.65091			0.00	0	0
Total NILB11 SPOT									0.00	0	0
Total For NILB11									0.00	0	0
NILB12 On 07/12/2033 Spot Bond			3.45000	3.45000	3.45000	3.45000			0.00	0	0
Total NILB12 SPOT									0.00	0	0
Total For NILB12									0.00	0	0
NILB13 On 31/01/2025 Spot Bond			3.83000	118.59751	3.83000	118.58145			0.00	0	0
Total NILB13 SPOT									0.00	0	0
Total For NILB13									0.00	0	0
NILB14 On 31/03/2028 Spot Bond			3.85000	163.97987	3.85000	163.95738			0.00	0	0
Total NILB14 SPOT									0.00	0	0
Total For NILB14									0.00	0	0
NILB15 On 31/03/2028 Spot Bond			4.16000	159.54492	4.16000	159.52171			0.00	0	0
Total NILB15 SPOT									0.00	0	0
Total For NILB15									0.00	0	0
NILB17 On 31/01/2038 Spot Bond			4.18000	99.05217	4.18000	99.04102			0.00	0	0
Total NILB17 SPOT									0.00	0	0
Total For NILB17									0.00	0	0
NMP20 On 24/07/2020 Spot Bond			9.20000	103.27254	9.24000	103.15368			0.00	0	0
Total NMP20N SPOT									0.00	0	0
Total For NMP20N									0.00	0	0
NQ1A1 On 22/05/2020 Spot Bond			9.83000	101.19305	9.87000	103.68211			0.00	0	0
Total NQ1A10 SPOT									0.00	0	0
Total For NQ1A10									0.00	0	0
NQ1A1 On 22/05/2018 Spot Bond				99.88504		101.91560			0.00	0	0
Total NQ1A17 SPOT									0.00	0	0
Total For NQ1A17									0.00	0	0
NQ1A1 On 22/05/2018 Spot Bond				99.83679		101.93922			0.00	0	0
Total NQ1A19 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NQ1A19										0.00	0	0
NQ1A2 On 22/05/2019 Spot Bond				99.88206		102.02814				0.00	0	10,000,000
Total NQ1A21 SPOT										0.00	0	10,000,000
Total For NQ1A21										0.00	0	10,000,000
NQ1A2 On 22/05/2018 Spot Bond				99.89558		101.91376				0.00	0	0
Total NQ1A23 SPOT										0.00	0	0
Total For NQ1A23										0.00	0	0
NQ1A2 On 22/05/2020 Spot Bond				99.88814		102.04311				0.00	0	15,934,000
Total NQ1A24 SPOT										0.00	0	15,934,000
Total For NQ1A24										0.00	0	15,934,000
NQ1A2 On 22/05/2022 Spot Bond				99.88483		102.09948				0.00	0	0
Total NQ1A25 SPOT										0.00	0	0
Total For NQ1A25										0.00	0	0
NQ1A2 On 22/05/2018 Spot Bond				99.89558		101.91376				0.00	0	0
Total NQ1A26 SPOT										0.00	0	0
Total For NQ1A26										0.00	0	0
NQ1B1 On 22/05/2020 Spot Bond			10.03000	101.18696	10.07000	103.72553				0.00	0	0
Total NQ1B10 SPOT										0.00	0	0
Total For NQ1B10										0.00	0	0
NQ1B1 On 22/05/2018 Spot Bond				99.91760		101.98567				0.00	0	0
Total NQ1B15 SPOT										0.00	0	0
Total For NQ1B15										0.00	0	0
NQ1B1 On 22/05/2052 Spot Bond				99.88520		102.09488				0.00	200,000,000	100,000,000
Total NQ1B17 SPOT										0.00	200,000,000	100,000,000
Total For NQ1B17										0.00	200,000,000	100,000,000
NQ1B1 On 22/05/2018 Spot Bond				99.89291		101.96084				0.00	0	0
Total NQ1B19 SPOT										0.00	0	0
Total For NQ1B19										0.00	0	0
NQ1C1 On 22/05/2020 Spot Bond			10.23000	101.18087	10.27000	103.76897				0.00	0	0
Total NQ1C10 SPOT										0.00	0	0
Total For NQ1C10										0.00	0	0
NQ1C1 On 22/05/2018 Spot Bond				99.89158		101.98438				0.00	0	0
Total NQ1C15 SPOT										0.00	0	0
Total For NQ1C15										0.00	0	0
NQ1C1 On 22/05/2020 Spot Bond				99.87944		102.19604				0.00	0	0
Total NQ1C17 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NQ1C17									0.00	0	0
NQ1C1 On 22/05/2018 Spot Bond				99.91559		102.02096			0.00	0	0
Total NQ1C19 SPOT									0.00	0	0
Total For NQ1C19									0.00	0	0
NQF1D On 22/05/2020 Spot Bond				99.86609		102.43129			0.00	0	0
Total NQF1D5 SPOT									0.00	0	0
Total For NQF1D5									0.00	0	0
NQF1D On 22/05/2018 Spot Bond				99.88891		102.03145			0.00	0	0
Total NQF1D7 SPOT									0.00	0	0
Total For NQF1D7									0.00	0	0
NQF1D On 22/05/2019 Spot Bond				99.86456		102.32881			0.00	0	0
Total NQF1D8 SPOT									0.00	0	0
Total For NQF1D8									0.00	0	0
NRA01: On 30/11/2018 Spot Bond			9.00000	108.82726	9.02500	108.77623			0.00	0	0
Total NRA018 SPOT									0.00	0	0
Total For NRA018									0.00	0	0
NRA02: On 31/10/2022 Spot Bond			10.10000	108.78295	10.13000	108.63270			0.00	0	0
Total NRA022 SPOT									0.00	0	0
Total For NRA022									0.00	0	0
NRA02: On 31/05/2023 Spot Bond			3.72000	177.50297	3.72000	177.47935			0.00	0	0
Total NRA023 SPOT									0.00	0	0
Total For NRA023									0.00	0	0
NRA02: On 30/11/2028 Spot Bond			11.95000	107.49112	11.97000	107.33465		16,730,000,000,000.00	1,400,000,000	6,240,000,000	
Total NRA028 SPOT								16,730,000,000,000.00	1,400,000,000	6,240,000,000	
Total For NRA028								16,730,000,000,000.00	1,400,000,000	6,240,000,000	
NRA02: On 30/11/2028 Spot Bond			100.00000	17.86468	100.00000	17.82514			0.00	0	0
Total NRA028/R186 SPOT									0.00	0	0
Total For NRA028/R186									0.00	0	0
NTC16 On 22/03/2018 Spot Bond				101.67518		101.65432			0.00	0	0
Total NTC16 SPOT									0.00	0	0
Total For NTC16									0.00	0	0
NTC18 On 27/02/2019 Spot Bond				100.13792		102.24298			0.00	0	0
Total NTC18 SPOT									0.00	0	0
Total For NTC18									0.00	0	0
NTC19 On 27/07/2020 Spot Bond				100.51354		100.48878			0.00	0	0
Total NTC19 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NTC19									0.00	0	0
NTC20 On 27/07/2020 Spot Bond				100.97371		100.94996			0.00	0	0
Total NTC20 SPOT									0.00	0	0
Total For NTC20									0.00	0	0
NTC21 On 24/03/2022 Spot Bond				101.25837		101.23415			0.00	0	0
Total NTC21 SPOT									0.00	0	0
Total For NTC21									0.00	0	0
OML02 On 27/11/2019 Spot Bond				100.24341		102.52004			0.00	0	0
Total OML02 SPOT									0.00	0	0
Total For OML02									0.00	0	0
OML03 On 27/11/2019 Spot Bond			10.35000	97.79792	10.39000	102.31401		2,484,000,000,000.00		240,000,000	80,000,000
Total OML03 SPOT								2,484,000,000,000.00		240,000,000	80,000,000
Total For OML03								2,484,000,000,000.00		240,000,000	80,000,000
OML04 On 19/03/2020 Spot Bond				101.60886		101.58347			0.00	0	0
Total OML04 SPOT									0.00	0	0
Total For OML04									0.00	0	0
OML05 On 19/03/2020 Spot Bond			10.63000	99.80355	10.66000	99.71490			0.00	0	1,500,000,000
Total OML05 SPOT									0.00	0	1,500,000,000
Total For OML05									0.00	0	1,500,000,000
OML06 On 19/03/2022 Spot Bond			11.34000	98.23091	11.36500	98.11893			0.00	0	1,500,000,000
Total OML06 SPOT									0.00	0	1,500,000,000
Total For OML06									0.00	0	1,500,000,000
OML07 On 19/03/2025 Spot Bond			12.35000	95.14275	12.37000	95.02073			0.00	0	960,000,000
Total OML07 SPOT									0.00	0	960,000,000
Total For OML07									0.00	0	960,000,000
OML08 On 14/09/2020 Spot Bond				102.37498		102.35017			0.00	560,000,000	280,000,000
Total OML08 SPOT									0.00	560,000,000	280,000,000
Total For OML08									0.00	560,000,000	280,000,000
OML09 On 14/09/2022 Spot Bond			11.33000	100.32804	11.35500	100.20738			0.00	0	1,000,000,000
Total OML09 SPOT									0.00	0	1,000,000,000
Total For OML09									0.00	0	1,000,000,000
OML10 On 14/09/2025 Spot Bond			12.35000	97.04159	12.37000	96.91423			0.00	0	870,000,000
Total OML10 SPOT									0.00	0	870,000,000
Total For OML10									0.00	0	870,000,000
PMM12 On 25/11/2020 Spot Bond			10.00000	113.25000	10.00000	113.22000			0.00	0	0
Total PMM12/JIBAR SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For PMM12JIBAR										0.00	0	0
PMM34 On 07/03/2018 Spot Bond				101.57431		101.55114				0.00	0	0
Total PMM34 SPOT										0.00	0	0
Total For PMM34										0.00	0	0
PMM36 On 04/05/2018 Spot Bond				100.25624		100.23289				0.00	0	0
Total PMM36 SPOT										0.00	0	0
Total For PMM36										0.00	0	0
PMM37 On 27/11/2017 Spot Bond				99.77994		101.76011				0.00	0	0
Total PMM37 SPOT										0.00	0	0
Total For PMM37										0.00	0	0
PMM38 On 12/06/2020 Spot Bond				101.61779		101.59333				0.00	0	0
Total PMM38 SPOT										0.00	0	0
Total For PMM38										0.00	0	0
PMM39 On 04/09/2018 Spot Bond				101.70321		101.68073				0.00	0	0
Total PMM39 SPOT										0.00	0	0
Total For PMM39										0.00	0	0
PMM40 On 04/09/2018 Spot Bond				101.63484		101.61237				0.00	0	0
Total PMM40 SPOT										0.00	0	0
Total For PMM40										0.00	0	0
PMM41 On 07/05/2018 Spot Bond				100.23829		100.21659				0.00	0	0
Total PMM41 SPOT										0.00	0	0
Total For PMM41										0.00	0	0
PPC00: On 31/12/2018 Spot Bond				98.54608		98.51682				0.00	0	0
Total PPC002 SPOT										0.00	0	0
Total For PPC002										0.00	0	0
PPC00: On 31/10/2019 Spot Bond				97.74659		97.71981				0.00	0	0
Total PPC003 SPOT										0.00	0	0
Total For PPC003										0.00	0	0
PRE1A: On 27/01/2018 Spot Bond				100.51212		100.48912				0.00	0	0
Total PRE1A3 SPOT										0.00	0	0
Total For PRE1A3										0.00	0	0
PRE1B On 27/01/2018 Spot Bond				100.49584		100.47192				0.00	0	0
Total PRE1B1 SPOT										0.00	0	0
Total For PRE1B1										0.00	0	0
PRE1C On 27/01/2018 Spot Bond				100.54432		100.51808				0.00	0	0
Total PRE1C1 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For PRE1C1									0.00	0	0
PRE1D On 27/01/2018 Spot Bond				100.55559		100.52880			0.00	0	0
Total PRE1D1 SPOT									0.00	0	0
Total For PRE1D1									0.00	0	0
PRE2A On 20/02/2022 Spot Bond				99.93728		99.91644			0.00	0	0
Total PRE2A1 SPOT									0.00	0	0
Total For PRE2A1									0.00	0	0
PRE2A On 20/02/2022 Spot Bond				99.93401		99.91209			0.00	0	0
Total PRE2A2 SPOT									0.00	0	0
Total For PRE2A2									0.00	0	0
PRE2A On 20/02/2022 Spot Bond				99.93114		99.90829			0.00	0	0
Total PRE2A3 SPOT									0.00	0	0
Total For PRE2A3									0.00	0	0
PRE2B On 20/02/2022 Spot Bond				99.92541		99.90069			0.00	0	0
Total PRE2B1 SPOT									0.00	0	0
Total For PRE2B1									0.00	0	0
PRE2C On 20/02/2022 Spot Bond				99.92459		99.89960			0.00	0	0
Total PRE2C1 SPOT									0.00	0	0
Total For PRE2C1									0.00	0	0
PRE2D On 20/02/2022 Spot Bond				99.92378		99.89852			0.00	0	0
Total PRE2D1 SPOT									0.00	0	0
Total For PRE2D1									0.00	0	0
R186 On 21/12/2026 Spot Bond			9.45000	110.56856	9.47000	110.41543			557,767,304,975,000.00	1,609,287,545,500	1,144,568,758,500
Total R186 SPOT									57,767,304,975,000.00	609,287,545,500	144,568,758,500
Total For R186									57,767,304,975,000.00	609,287,545,500	144,568,758,500
R197 On 07/12/2023 Spot Bond			2.52000	298.64366	2.52000	298.61361			164,833,237,800,000.00	65,410,015,000	27,021,362,100
Total R197 SPOT									164,833,237,800,000.00	65,410,015,000	27,021,362,100
Total For R197									164,833,237,800,000.00	65,410,015,000	27,021,362,100
R202 On 07/12/2033 Spot Bond			2.70000	236.25075	2.70000	236.22581			702,167,856,300,000.00	260,062,169,000	212,573,304,400
Total R202 SPOT									702,167,856,300,000.00	260,062,169,000	212,573,304,400
Total For R202									702,167,856,300,000.00	260,062,169,000	212,573,304,400
R203 On 28/02/2023 Spot Bond			8.76000	97.44895	8.78500	97.32458			030,299,230,288,000.00	1,259,166,578,800	846,735,302,500
Total R203 SPOT									10,299,230,288,000.00	259,166,578,800	346,735,302,500
Total For R203									10,299,230,288,000.00	259,166,578,800	346,735,302,500
R2030 On 31/01/2030 Spot Bond			9.90500	89.02442	9.92000	88.90603			609,445,779,303,500.00	1,373,997,554,700	521,365,973,000
Total R2030 SPOT									19,445,779,303,500.00	373,997,554,700	521,365,973,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R2030									19,445,779,303,500.00	373,997,554,700	521,365,973,000
R2032 On 31/03/2032 Spot Bond			10.09000	87.26520	10.11500	87.07328			990,791,962,834,000.00	1,188,383,742,600	463,189,937,600
Total R2032 SPOT									10,791,962,834,000.00	188,383,742,600	463,189,937,600
Total For R2032									10,791,962,834,000.00	188,383,742,600	463,189,937,600
R2035 On 28/02/2035 Spot Bond			10.25000	90.85404	10.26000	90.75559			940,705,024,500,000.00	579,580,978,000	406,612,782,100
Total R2035 SPOT									10,705,024,500,000.00	579,580,978,000	406,612,782,100
Total For R2035									10,705,024,500,000.00	579,580,978,000	406,612,782,100
R2037 On 31/01/2037 Spot Bond			10.31500	87.44630	10.32000	87.38591			270,424,998,159,000.00	704,840,038,600	690,947,894,800
Total R2037 SPOT									10,424,998,159,000.00	704,840,038,600	690,947,894,800
Total For R2037									10,424,998,159,000.00	704,840,038,600	690,947,894,800
R204 On 21/12/2018 Spot Bond			7.82000	103.43028	7.84500	103.38278			001,803,496,050,000.00	511,739,577,500	601,244,082,700
Total R204 SPOT									11,803,496,050,000.00	511,739,577,500	601,244,082,700
Total For R204									11,803,496,050,000.00	511,739,577,500	601,244,082,700
R2040 On 31/01/2040 Spot Bond			10.40500	90.55511	10.41000	90.49146			339,406,221,652,000.00	1,282,018,858,400	450,595,000,000
Total R2040 SPOT									19,406,221,652,000.00	282,018,858,400	450,595,000,000
Total For R2040									19,406,221,652,000.00	282,018,858,400	450,595,000,000
R2044 On 31/01/2044 Spot Bond			10.43000	87.57942	10.43000	87.55523			543,222,644,774,000.00	914,978,201,800	542,564,546,500
Total R2044 SPOT									13,222,644,774,000.00	914,978,201,800	542,564,546,500
Total For R2044									13,222,644,774,000.00	914,978,201,800	542,564,546,500
R2048 On 28/02/2048 Spot Bond			10.38000	86.88783	10.38000	86.86354			875,852,077,664,000.00	1,914,821,972,800	1,149,972,326,449
Total R2048 SPOT									15,852,077,664,000.00	914,821,972,800	149,972,326,449
Total For R2048									15,852,077,664,000.00	914,821,972,800	149,972,326,449
R207 On 15/01/2020 Spot Bond			8.15000	100.69648	8.19000	100.59758			152,729,566,980,000.00	1,245,733,689,200	665,694,503,400
Total R207 SPOT									12,729,566,980,000.00	245,733,689,200	665,694,503,400
Total For R207									12,729,566,980,000.00	245,733,689,200	665,694,503,400
R208 On 31/03/2021 Spot Bond			8.40000	96.12204	8.43000	96.01636			664,778,957,800,000.00	1,031,521,304,500	641,456,156,300
Total R208 SPOT									14,778,957,800,000.00	031,521,304,500	641,456,156,300
Total For R208									14,778,957,800,000.00	031,521,304,500	641,456,156,300
R209 On 31/03/2036 Spot Bond			10.17500	68.46585	10.19000	68.35498			370,867,809,415,000.00	1,805,490,693,800	1,464,810,578,400
Total R209 SPOT									10,867,809,415,000.00	805,490,693,800	464,810,578,400
Total For R209									10,867,809,415,000.00	805,490,693,800	464,810,578,400
R210 On 31/03/2028 Spot Bond			2.60000	183.35667	2.60000	183.33772			23,414,439,360,000.00	9,005,553,600	79,317,718,400
Total R210 SPOT									13,414,439,360,000.00	9,005,553,600	79,317,718,400
Total For R210									13,414,439,360,000.00	9,005,553,600	79,317,718,400
R212 On 31/01/2022 Spot Bond			2.53000	149.87635	2.50000	150.03772			023,675,739,251,000.00	404,614,916,700	202,875,275,000
Total R212 SPOT									13,675,739,251,000.00	404,614,916,700	202,875,275,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R212									23,675,739,251,000.00	404,614,916,700	202,875,275,000
R213 On 28/02/2031 Spot Bond			9.98500	79.78552	10.01000	79.61085			419,748,766,336,500.00	743,089,510,900	494,443,726,400
Total R213 SPOT									19,748,766,336,500.00	743,089,510,900	494,443,726,400
Total For R213									19,748,766,336,500.00	743,089,510,900	494,443,726,400
R214 On 28/02/2041 Spot Bond			10.32000	67.91988	10.32000	67.90101			120,321,404,264,000.00	1,562,046,647,700	934,698,507,600
Total R214 SPOT									20,321,404,264,000.00	562,046,647,700	334,698,507,600
Total For R214									20,321,404,264,000.00	562,046,647,700	334,698,507,600
RCG01 On 24/10/2019 Spot Bond				100.75008		100.72614			0.00	0	0
Total RCG01B SPOT									0.00	0	0
Total For RCG01B									0.00	0	0
RCSB0 On 12/04/2018 Spot Bond				101.38078		101.35367			0.00	0	0
Total RCSB05 SPOT									0.00	0	0
Total For RCSB05									0.00	0	0
RCSB0 On 10/12/2017 Spot Bond				101.88401		101.86187			0.00	0	0
Total RCSB07 SPOT									0.00	0	0
Total For RCSB07									0.00	0	0
RCSB6 On 31/03/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RCSB6U SPOT									0.00	0	0
Total For RCSB6U									0.00	0	0
RDF02 On 04/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF02U SPOT									0.00	0	0
Total For RDF02U									0.00	0	0
RDF03 On 04/04/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF03U SPOT									0.00	0	0
Total For RDF03U									0.00	0	0
RDF04 On 04/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF04U SPOT									0.00	0	0
Total For RDF04U									0.00	0	0
RDF05 On 04/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF05U SPOT									0.00	0	0
Total For RDF05U									0.00	0	0
RDF06 On 28/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF06U SPOT									0.00	0	0
Total For RDF06U									0.00	0	0
RDFB0 On 11/03/2018 Spot Bond				101.84369		101.82211			0.00	0	0
Total RDFB02 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For RDFB02									0.00	0	0
RDFB0 On 27/11/2017 Spot Bond				101.94889		101.92805			0.00	0	0
Total RDFB04 SPOT									0.00	0	0
Total For RDFB04									0.00	0	0
RDFB0 On 27/11/2019 Spot Bond				103.11863		103.09573			0.00	180,000,000	60,000,000
Total RDFB05 SPOT									0.00	180,000,000	60,000,000
Total For RDFB05									0.00	180,000,000	60,000,000
RDFB0 On 22/03/2019 Spot Bond				102.21956		102.19658			0.00	0	0
Total RDFB06 SPOT									0.00	0	0
Total For RDFB06									0.00	0	0
RDFB0 On 22/03/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDFB06/JIBAR SPOT									0.00	0	0
Total For RDFB06/JIBAR									0.00	0	0
RDFB0 On 30/09/2019 Spot Bond				101.51487		101.49166			0.00	0	0
Total RDFB07 SPOT									0.00	0	0
Total For RDFB07									0.00	0	0
RDFB0 On 30/09/2021 Spot Bond				101.19930		101.17490			0.00	0	0
Total RDFB08 SPOT									0.00	0	0
Total For RDFB08									0.00	0	0
RDFB0 On 02/12/2021 Spot Bond				101.81239		101.78838			0.00	0	0
Total RDFB09 SPOT									0.00	0	0
Total For RDFB09									0.00	0	0
RDFB1 On 27/03/2020 Spot Bond				101.28251		101.25909			0.00	777,000,000	259,000,000
Total RDFB10 SPOT									0.00	777,000,000	259,000,000
Total For RDFB10									0.00	777,000,000	259,000,000
RDFB1 On 27/03/2022 Spot Bond				101.22724		101.20318			0.00	0	0
Total RDFB11 SPOT									0.00	0	0
Total For RDFB11									0.00	0	0
RDFC3 On 04/06/2018 Spot Bond				101.64068		101.61902			0.00	208,000,000	104,000,000
Total RDFC38 SPOT									0.00	208,000,000	104,000,000
Total For RDFC38									0.00	208,000,000	104,000,000
RDFC3 On 27/07/2018 Spot Bond				100.46552		100.44307			0.00	0	0
Total RDFC39 SPOT									0.00	0	0
Total For RDFC39									0.00	0	0
RDFC4 On 23/03/2018 Spot Bond				101.18466		101.16334			0.00	0	0
Total RDFC40 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RDFC40										0.00	0	0
RDFC4 On 05/10/2018 Spot Bond				100.94317		100.92112				0.00	0	0
Total RDFC41 SPOT										0.00	0	0
Total For RDFC41										0.00	0	0
REB01 On 21/05/2018 Spot Bond				99.95706		99.93430				0.00	0	0
Total REB01 SPOT										0.00	0	0
Total For REB01										0.00	0	0
REB01/On 21/05/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total REB01/JIBAR SPOT										0.00	0	0
Total For REB01/JIBAR										0.00	0	0
REB02 On 21/05/2018 Spot Bond				99.90645		99.88302				0.00	0	0
Total REB02 SPOT										0.00	0	0
Total For REB02										0.00	0	0
REBC0 On 17/11/2017 Spot Bond				100.00000		99.97782				0.00	0	0
Total REBC05 SPOT										0.00	0	0
Total For REBC05										0.00	0	0
RED20 On 05/07/2018 Spot Bond				101.35393		101.32223				0.00	0	0
Total RED201 SPOT										0.00	0	0
Total For RED201										0.00	0	0
RED20: On 05/04/2019 Spot Bond				101.42920		101.39572				0.00	0	0
Total RED202 SPOT										0.00	0	0
Total For RED202										0.00	0	0
RED20: On 05/04/2019 Spot Bond				101.72441		101.68397				0.00	0	0
Total RED203 SPOT										0.00	0	0
Total For RED203										0.00	0	0
RED20: On 05/01/2020 Spot Bond				101.41115		101.37808				0.00	0	0
Total RED204 SPOT										0.00	0	0
Total For RED204										0.00	0	0
RED20: On 05/07/2020 Spot Bond				101.83911		101.80185				0.00	0	0
Total RED205 SPOT										0.00	0	0
Total For RED205										0.00	0	0
RED30 On 16/09/2021 Spot Bond				101.90182		101.87027				0.00	0	0
Total RED301 SPOT										0.00	0	0
Total For RED301										0.00	0	0
RES011 On 02/03/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES01U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RES01U										0.00	0	0
RES02I On 02/03/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES02U SPOT										0.00	0	0
Total For RES02U										0.00	0	0
RES03I On 02/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES03U SPOT										0.00	0	0
Total For RES03U										0.00	0	0
RES04I On 02/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES04U SPOT										0.00	0	0
Total For RES04U										0.00	0	0
RES18 On 05/02/2018 Spot Bond				100.26786		100.24344				0.00	0	0
Total RES18 SPOT										0.00	0	0
Total For RES18										0.00	0	0
RES30 On 07/03/2021 Spot Bond				101.72025		101.69636				0.00	0	0
Total RES30 SPOT										0.00	0	0
Total For RES30										0.00	0	0
RES34 On 25/08/2019 Spot Bond				100.55131		100.52931				0.00	0	0
Total RES34 SPOT										0.00	0	0
Total For RES34										0.00	0	0
RES35 On 25/08/2021 Spot Bond				99.76737		99.74404				0.00	0	0
Total RES35 SPOT										0.00	0	0
Total For RES35										0.00	0	0
RES36 On 21/10/2019 Spot Bond				101.01086		100.98687				0.00	0	0
Total RES36 SPOT										0.00	0	0
Total For RES36										0.00	0	0
RES38 On 01/08/2020 Spot Bond				100.39314		100.36849				0.00	0	0
Total RES38 SPOT										0.00	0	0
Total For RES38										0.00	0	0
RES39I On 03/05/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES39U SPOT										0.00	0	0
Total For RES39U										0.00	0	0
RES40 On 13/10/2022 Spot Bond				100.83833		100.81416				0.00	0	0
Total RES40 SPOT										0.00	0	0
Total For RES40										0.00	0	0
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RMBI06 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For RMBI06									0.00	0	0
RPP011 On 31/08/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RPP01U SPOT									0.00	0	0
Total For RPP01U									0.00	0	0
RPP081 On 30/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RPP08U SPOT									0.00	0	0
Total For RPP08U									0.00	0	0
RW21 On 21/04/2021 Spot Bond			9.92000	100.86666	9.95000	100.75433			0.00	0	0
Total RW21 SPOT									0.00	0	0
Total For RW21									0.00	0	0
RW23 On 10/12/2023 Spot Bond			10.44000	100.04242	10.46500	99.90725			0.00	0	0
Total RW23 SPOT									0.00	0	0
Total For RW23									0.00	0	0
RW28 On 10/12/2028 Spot Bond			11.68500	95.64753	11.71000	95.47462			0.00	0	40,000,000
Total RW28 SPOT									0.00	0	40,000,000
Total For RW28									0.00	0	40,000,000
S1329L On 12/12/2017 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total S1329U SPOT									0.00	0	0
Total For S1329U									0.00	0	0
SBK12/ On 25/11/2020 Spot Bond			10.00000	113.25000	10.00000	113.22000			0.00	0	0
Total SBK12/R157 SPOT									0.00	0	0
Total For SBK12/R157									0.00	0	0
SBK14 On 01/12/2017 Spot Bond			7.71000	104.52090	7.73500	104.49783		104,856,000,000,000.00	13,600,000,000	6,800,000,000	
Total SBK14 SPOT								14,856,000,000,000.00	13,600,000,000	6,800,000,000	
Total For SBK14								14,856,000,000,000.00	13,600,000,000	6,800,000,000	
SBK16 On 15/03/2018 Spot Bond				101.68017		101.65608		0.00	0	0	
Total SBK16 SPOT								0.00	0	0	
Total For SBK16								0.00	0	0	
SBK17 On 30/07/2019 Spot Bond				100.85081		100.82564		0.00	0	0	
Total SBK17 SPOT								0.00	0	0	
Total For SBK17								0.00	0	0	
SBK18 On 24/10/2020 Spot Bond				99.86452		99.83805		0.00	0	30,000,000	
Total SBK18 SPOT								0.00	0	30,000,000	
Total For SBK18								0.00	0	30,000,000	
SBK19 On 24/10/2019 Spot Bond				100.60978		100.58414		0.00	0	0	
Total SBK19 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SBK19									0.00	0	0
SBK20 On 02/12/2019 Spot Bond				103.42113		103.39392			0.00	0	0
Total SBK20 SPOT									0.00	0	0
Total For SBK20									0.00	0	0
SBK21 On 28/01/2020 Spot Bond				101.29363		101.26572			0.00	0	0
Total SBK21 SPOT									0.00	0	0
Total For SBK21									0.00	0	0
SBK22 On 28/05/2020 Spot Bond				103.77847		103.75124			0.00	0	0
Total SBK22 SPOT									0.00	0	0
Total For SBK22									0.00	0	0
SBK23 On 28/05/2022 Spot Bond			11.59000	105.32176	11.61500	105.20334			0.00	0	1,910,000,000
Total SBK23 SPOT									0.00	0	1,910,000,000
Total For SBK23									0.00	0	1,910,000,000
SBK24 On 19/10/2020 Spot Bond				102.08339		102.05499			0.00	98,000,000	49,000,000
Total SBK24 SPOT									0.00	98,000,000	49,000,000
Total For SBK24									0.00	98,000,000	49,000,000
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total SBK24/JIBAR SPOT									0.00	0	0
Total For SBK24/JIBAR									0.00	0	0
SBK25 On 25/04/2021 Spot Bond				104.71520		104.68630			0.00	20,000,000	20,000,000
Total SBK25 SPOT									0.00	20,000,000	20,000,000
Total For SBK25									0.00	20,000,000	20,000,000
SBK26 On 25/04/2021 Spot Bond			11.50000	102.83613	11.53000	102.72015			0.00	0	0
Total SBK26 SPOT									0.00	0	0
Total For SBK26									0.00	0	0
SBK9 On 10/04/2018 Spot Bond			8.82000	100.69611	8.84500	100.66294			0.00	0	2,760,000,000
Total SBK9 SPOT									0.00	0	2,760,000,000
Total For SBK9									0.00	0	2,760,000,000
SBS16 On 22/09/2018 Spot Bond				101.77983		101.75796			0.00	0	0
Total SBS16 SPOT									0.00	0	0
Total For SBS16									0.00	0	0
SBS18 On 23/06/2021 Spot Bond				102.31692		102.29323			0.00	0	0
Total SBS18 SPOT									0.00	0	0
Total For SBS18									0.00	0	0
SBS19 On 23/06/2021 Spot Bond			9.28000	106.77126	9.31000	106.65319			0.00	0	0
Total SBS19 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SBS19									0.00	0	0
SBS20 On 15/05/2026 Spot Bond			10.49500	97.59239	10.51500	97.45605			0.00	0	40,000,000
Total SBS20 SPOT									0.00	0	40,000,000
Total For SBS20									0.00	0	40,000,000
SBS21 On 15/05/2026 Spot Bond				102.00501		101.98076			0.00	0	0
Total SBS21 SPOT									0.00	0	0
Total For SBS21									0.00	0	0
SBS24 On 24/05/2019 Spot Bond				100.81645		100.79557			0.00	0	0
Total SBS24 SPOT									0.00	0	0
Total For SBS24									0.00	0	0
SBS25 On 24/05/2019 Spot Bond			8.69000	100.08605	8.71500	100.02795		738,650,000,000.00		85,000,000	42,500,000
Total SBS25 SPOT								738,650,000,000.00		85,000,000	42,500,000
Total For SBS25								738,650,000,000.00		85,000,000	42,500,000
SBS27 On 20/02/2024 Spot Bond			10.01000	102.96729	10.03500	102.82532			0.00	0	0
Total SBS27 SPOT									0.00	0	0
Total For SBS27									0.00	0	0
SBS29 On 12/06/2019 Spot Bond			8.60000	103.87004	8.62500	103.81007			0.00	0	0
Total SBS29 SPOT									0.00	0	0
Total For SBS29									0.00	0	0
SBS3 On 25/05/2026 Spot Bond			10.67000	86.22337	10.69000	86.09900			0.00	0	0
Total SBS3 SPOT									0.00	0	0
Total For SBS3									0.00	0	0
SBS30 On 12/06/2019 Spot Bond				101.47404		101.45179			0.00	0	0
Total SBS30 SPOT									0.00	0	0
Total For SBS30									0.00	0	0
SBS31 On 12/06/2027 Spot Bond			10.73500	98.61320	10.75500	98.47179			0.00	0	0
Total SBS31 SPOT									0.00	0	0
Total For SBS31									0.00	0	0
SBS33 On 19/09/2019 Spot Bond				101.34494		101.32221			0.00	0	0
Total SBS33 SPOT									0.00	0	0
Total For SBS33									0.00	0	0
SBS34 On 19/09/2024 Spot Bond			10.74500	98.54920	10.76500	98.42747			0.00	0	1,450,000,000
Total SBS34 SPOT									0.00	0	1,450,000,000
Total For SBS34									0.00	0	1,450,000,000
SBS35 On 29/01/2018 Spot Bond				100.52261		100.50108			0.00	0	0
Total SBS35 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SBS35									0.00	0	0
SBS36 On 29/01/2020 Spot Bond				100.82088		100.79774			0.00	0	0
Total SBS36 SPOT									0.00	0	0
Total For SBS36									0.00	0	0
SBS37 On 29/01/2020 Spot Bond			8.79500	100.77764	8.83500	100.67634			0.00	0	0
Total SBS37 SPOT									0.00	0	0
Total For SBS37									0.00	0	0
SBS38 On 29/01/2025 Spot Bond			10.26000	96.86045	10.27500	96.76190			0.00	0	40,000,000
Total SBS38 SPOT									0.00	0	40,000,000
Total For SBS38									0.00	0	40,000,000
SBS39 On 29/01/2030 Spot Bond			11.21500	93.02292	11.24000	92.84320			0.00	0	0
Total SBS39 SPOT									0.00	0	0
Total For SBS39									0.00	0	0
SBS4 On 16/11/2021 Spot Bond			9.53000	96.99079	9.56000	96.86988			0.00	0	580,000,000
Total SBS4 SPOT									0.00	0	580,000,000
Total For SBS4									0.00	0	580,000,000
SBS40 On 12/11/2020 Spot Bond				101.00683		100.92498			0.00	0	0
Total SBS40 SPOT									0.00	0	0
Total For SBS40									0.00	0	0
SBS41 On 12/11/2022 Spot Bond			9.87000	100.55976	9.89500	100.43614			0.00	0	0
Total SBS41 SPOT									0.00	0	0
Total For SBS41									0.00	0	0
SBS42 On 12/11/2025 Spot Bond			10.36500	101.61275	10.38500	101.47653		2,280,300,000,000.00		220,000,000	110,000,000
Total SBS42 SPOT								2,280,300,000,000.00		220,000,000	110,000,000
Total For SBS42								2,280,300,000,000.00		220,000,000	110,000,000
SBS43 On 12/11/2027 Spot Bond			10.72000	100.74973	10.74000	100.59944			0.00	0	0
Total SBS43 SPOT									0.00	0	0
Total For SBS43									0.00	0	0
SBS44 On 15/02/2019 Spot Bond				100.33627		100.31515			0.00	0	0
Total SBS44 SPOT									0.00	0	0
Total For SBS44									0.00	0	0
SBS45 On 15/02/2021 Spot Bond				100.91059		100.88863			0.00	0	0
Total SBS45 SPOT									0.00	0	0
Total For SBS45									0.00	0	0
SBS46 On 15/02/2023 Spot Bond			9.87500	105.80251	9.90000	105.67231			0.00	0	0
Total SBS46 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SBS46										0.00	0	0
SBS47 On 15/02/2023 Spot Bond				100.88552		100.86268				0.00	0	0
Total SBS47 SPOT										0.00	0	0
Total For SBS47										0.00	0	0
SBS48 On 31/01/2020 Spot Bond				100.19660		100.17312				0.00	0	0
Total SBS48 SPOT										0.00	0	0
Total For SBS48										0.00	0	0
SBS49 On 31/01/2022 Spot Bond				100.40686		100.38287				0.00	0	0
Total SBS49 SPOT										0.00	0	0
Total For SBS49										0.00	0	0
SBS50 On 31/01/2022 Spot Bond			9.86000	101.40622	9.88500	101.29598				0.00	0	0
Total SBS50 SPOT										0.00	0	0
Total For SBS50										0.00	0	0
SBS51 On 31/01/2024 Spot Bond			10.49000	99.66371	10.51000	99.54829				0.00	0	0
Total SBS51 SPOT										0.00	0	0
Total For SBS51										0.00	0	0
SBS52 On 29/01/2030 Spot Bond				100.04549		100.02039				0.00	0	0
Total SBS52 SPOT										0.00	0	0
Total For SBS52										0.00	0	0
SBS53 On 03/05/2027 Spot Bond				101.04433		101.01898				0.00	0	0
Total SBS53 SPOT										0.00	0	0
Total For SBS53										0.00	0	0
SBS54 On 12/06/2020 Spot Bond				101.51894		101.49600				0.00	0	10,000,000
Total SBS54 SPOT										0.00	0	10,000,000
Total For SBS54										0.00	0	10,000,000
SBS55 On 12/06/2022 Spot Bond				102.01959		101.99581				0.00	580,000,000	190,000,000
Total SBS55 SPOT										0.00	580,000,000	190,000,000
Total For SBS55										0.00	580,000,000	190,000,000
SBS56 On 12/06/2022 Spot Bond			9.76000	100.92184	9.78500	100.80679				0.00	0	0
Total SBS56 SPOT										0.00	0	0
Total For SBS56										0.00	0	0
SBS57 On 12/06/2024 Spot Bond				101.78722		101.76309				0.00	0	0
Total SBS57 SPOT										0.00	0	0
Total For SBS57										0.00	0	0
SBS58 On 12/06/2027 Spot Bond				102.18360		102.15870				0.00	0	0
Total SBS58 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SBS58										0.00	0	0
SBS59 On 09/10/2020 Spot Bond				100.87385		100.85126				0.00	0	0
Total SBS59 SPOT										0.00	0	0
Total For SBS59										0.00	0	0
SBSI11 On 07/12/2023 Spot Bond			3.55000	283.35261	3.55000	283.31625				0.00	0	0
Total SBSI11 SPOT										0.00	0	0
Total For SBSI11										0.00	0	0
SBSI14 On 07/12/2033 Spot Bond			4.25000	195.98823	4.25000	195.95937				0.00	0	0
Total SBSI14 SPOT										0.00	0	0
Total For SBSI14										0.00	0	0
SBT101 On 31/03/2022 Spot Bond				101.69575		101.66096				0.00	0	0
Total SBT101 SPOT										0.00	0	0
Total For SBT101										0.00	0	0
SBT102 On 30/09/2022 Spot Bond				101.94908		101.91475				0.00	0	0
Total SBT102 SPOT										0.00	0	0
Total For SBT102										0.00	0	0
SF2A2U On 11/02/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SF2A2U SPOT										0.00	0	0
Total For SF2A2U										0.00	0	0
SF2BU On 11/02/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SF2BU SPOT										0.00	0	0
Total For SF2BU										0.00	0	0
SF2CU On 11/02/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SF2CU SPOT										0.00	0	0
Total For SF2CU										0.00	0	0
SF2DU On 11/02/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SF2DU SPOT										0.00	0	0
Total For SF2DU										0.00	0	0
SGI004 On 20/01/2021 Spot Bond				101.30061		101.26613				0.00	0	0
Total SGI004 SPOT										0.00	0	0
Total For SGI004										0.00	0	0
SGI005 On 10/07/2021 Spot Bond				101.30074		101.26627				0.00	0	0
Total SGI005 SPOT										0.00	0	0
Total For SGI005										0.00	0	0
SGI006 On 11/07/2022 Spot Bond				101.16721		101.13546				0.00	0	0
Total SGI006 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SGI006										0.00	0	0
SHI02 On 01/10/2021 Spot Bond				82.63494		82.63494				0.00	0	0
Total SHI02 SPOT										0.00	0	0
Total For SHI02										0.00	0	0
SHS06 On 12/12/2017 Spot Bond				101.73871		101.71558				0.00	0	0
Total SHS06 SPOT										0.00	0	0
Total For SHS06										0.00	0	0
SHS11 On 25/11/2020 Spot Bond			10.00000	113.25000	10.00000	113.22000				0.00	0	0
Total SHS11U/JIBAR SPOT										0.00	0	0
Total For SHS11U/JIBAR										0.00	0	0
SHS22 On 23/02/2020 Spot Bond				100.26447		100.24137				0.00	0	0
Total SHS22 SPOT										0.00	0	0
Total For SHS22										0.00	0	0
SHS23 On 29/06/2018 Spot Bond				101.34371		101.32067				0.00	0	0
Total SHS23 SPOT										0.00	0	0
Total For SHS23										0.00	0	0
SHS24 On 29/06/2020 Spot Bond				101.20568		101.18104				0.00	0	0
Total SHS24 SPOT										0.00	0	0
Total For SHS24										0.00	0	0
SHS25 On 29/06/2020 Spot Bond			10.30000	102.71114	10.33000	102.61605				0.00	0	0
Total SHS25 SPOT										0.00	0	0
Total For SHS25										0.00	0	0
SHS26 On 29/06/2020 Spot Bond				101.20568		101.18104				0.00	0	0
Total SHS26 SPOT										0.00	0	0
Total For SHS26										0.00	0	0
SHS28 On 15/04/2018 Spot Bond				101.10275		101.07965				0.00	0	0
Total SHS28 SPOT										0.00	0	0
Total For SHS28										0.00	0	0
SHS29 On 03/12/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SHS29U SPOT										0.00	0	0
Total For SHS29U										0.00	0	0
SHS30 On 05/04/2020 Spot Bond				101.03971		101.01539				0.00	540,000,000	270,000,000
Total SHS30 SPOT										0.00	540,000,000	270,000,000
Total For SHS30										0.00	540,000,000	270,000,000
SHS31 On 05/10/2022 Spot Bond				101.25552		101.23067				0.00	0	0
Total SHS31 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SHS31										0.00	0	0
SHS32 On 10/07/2020 Spot Bond				100.92211		100.89773				0.00	0	0
Total SHS32 SPOT										0.00	0	0
Total For SHS32										0.00	0	0
SHS33 On 10/10/2022 Spot Bond				100.94258		100.91765				0.00	0	0
Total SHS33 SPOT										0.00	0	0
Total For SHS33										0.00	0	0
SHS34 On 03/11/2022 Spot Bond				100.34607		100.32109				0.00	0	0
Total SHS34 SPOT										0.00	0	0
Total For SHS34										0.00	0	0
SLI3 On 15/08/2018 Spot Bond			8.95500	102.01867	8.98000	101.97665				0.00	0	0
Total SLI3 SPOT										0.00	0	0
Total For SLI3										0.00	0	0
SLI4 On 15/08/2021 Spot Bond				100.35829		100.33453				0.00	0	0
Total SLI4 SPOT										0.00	0	0
Total For SLI4										0.00	0	0
SLRA1 On 15/08/2019 Spot Bond				100.04522		100.02263				0.00	0	0
Total SLRA1 SPOT										0.00	0	0
Total For SLRA1										0.00	0	0
SLRA2 On 15/08/2021 Spot Bond				100.04635		100.02309				0.00	0	0
Total SLRA2 SPOT										0.00	0	0
Total For SLRA2										0.00	0	0
SLRB1 On 15/08/2019 Spot Bond				100.04738		100.02372				0.00	0	0
Total SLRB1 SPOT										0.00	0	0
Total For SLRB1										0.00	0	0
SLRB2 On 15/08/2021 Spot Bond				100.04767		100.02374				0.00	0	0
Total SLRB2 SPOT										0.00	0	0
Total For SLRB2										0.00	0	0
SLRC1 On 15/08/2019 Spot Bond				100.05175		100.02592				0.00	0	0
Total SLRC1 SPOT										0.00	0	0
Total For SLRC1										0.00	0	0
SLRC2 On 15/08/2021 Spot Bond				100.05252		100.02612				0.00	0	0
Total SLRC2 SPOT										0.00	0	0
Total For SLRC2										0.00	0	0
SNT02 On 12/04/2021 Spot Bond				100.93872		100.91254				0.00	0	0
Total SNT02 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SNT02									0.00	0	0
SNT03 On 12/04/2023 Spot Bond			11.36000	102.76042	11.38500	102.62927			0.00	0	1,550,000,000
Total SNT03 SPOT									0.00	0	1,550,000,000
Total For SNT03									0.00	0	1,550,000,000
SNT04 On 27/06/2022 Spot Bond				101.64342		101.61844			0.00	2,000,000	1,000,000
Total SNT04 SPOT									0.00	2,000,000	1,000,000
Total For SNT04									0.00	2,000,000	1,000,000
SPDA1 On 21/08/2021 Spot Bond				100.66496		100.64232			0.00	0	0
Total SPDA10 SPOT									0.00	0	0
Total For SPDA10									0.00	0	0
SPDA1 On 21/08/2020 Spot Bond				99.91163		99.88954			0.00	40,000,000	20,000,000
Total SPDA11 SPOT									0.00	40,000,000	20,000,000
Total For SPDA11									0.00	40,000,000	20,000,000
SPDA1 On 21/08/2022 Spot Bond				99.90972		99.88717			0.00	0	0
Total SPDA12 SPOT									0.00	0	0
Total For SPDA12									0.00	0	0
SPDA6 On 21/08/2019 Spot Bond				99.91224		99.89029			0.00	0	0
Total SPDA6 SPOT									0.00	0	0
Total For SPDA6									0.00	0	0
SPDA7 On 21/08/2019 Spot Bond				100.12051		100.09849			0.00	675,000,000	225,000,000
Total SPDA7 SPOT									0.00	675,000,000	225,000,000
Total For SPDA7									0.00	675,000,000	225,000,000
SPDA8 On 21/08/2021 Spot Bond				99.90256		99.87823			0.00	0	0
Total SPDA8 SPOT									0.00	0	0
Total For SPDA8									0.00	0	0
SPDA9 On 21/08/2019 Spot Bond				99.91031		99.88788			0.00	0	0
Total SPDA9 SPOT									0.00	0	0
Total For SPDA9									0.00	0	0
SPG00 On 09/09/2019 Spot Bond				101.72460		101.69895			0.00	0	0
Total SPG002 SPOT									0.00	0	0
Total For SPG002									0.00	0	0
SPG00 On 31/10/2019 Spot Bond				100.43854		100.41269			0.00	0	0
Total SPG003 SPOT									0.00	0	0
Total For SPG003									0.00	0	0
SSA05 On 16/04/2018 Spot Bond				100.88421		100.86142			0.00	0	0
Total SSA05 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SSA05									0.00	0	0
SSA06 On 16/04/2020 Spot Bond			10.10000	96.42165	10.13000	96.33436			10,100,000,000,000.00	1,000,000,000	500,000,000
Total SSA06 SPOT									10,100,000,000,000.00	1,000,000,000	500,000,000
Total For SSA06									10,100,000,000,000.00	1,000,000,000	500,000,000
SSN00 On 31/03/2021 Spot Bond			9.97000	91.84978	10.00000	91.74586			0.00	0	0
Total SSN004 SPOT									0.00	0	0
Total For SSN004									0.00	0	0
SSN00 On 31/03/2021 Spot Bond			9.97000	91.84978	10.00000	91.74586			0.00	0	0
Total SSN005 SPOT									0.00	0	0
Total For SSN005									0.00	0	0
SSN01 On 31/01/2025 Spot Bond			3.99500	117.32562	3.99500	117.30922			0.00	0	0
Total SSN011 SPOT									0.00	0	0
Total For SSN011									0.00	0	0
SSN01 On 21/12/2026 Spot Bond			10.95000	101.70257	10.97000	101.56158			0.00	0	0
Total SSN017 SPOT									0.00	0	0
Total For SSN017									0.00	0	0
SSN02 On 28/02/2031 Spot Bond			11.85500	69.39850	11.88000	69.25117			0.00	0	0
Total SSN021 SPOT									0.00	0	0
Total For SSN021									0.00	0	0
SSN02 On 21/01/2019 Spot Bond				100.60516		100.58080			0.00	0	0
Total SSN024 SPOT									0.00	0	0
Total For SSN024									0.00	0	0
SSN02 On 16/01/2019 Spot Bond				100.74094		100.71771			0.00	0	0
Total SSN026 SPOT									0.00	0	0
Total For SSN026									0.00	0	0
SSN02 On 25/09/2019 Spot Bond				101.28649		101.26173			0.00	0	0
Total SSN027 SPOT									0.00	0	0
Total For SSN027									0.00	0	0
SSN02 On 07/12/2023 Spot Bond				102.01041		101.98236			0.00	0	0
Total SSN029 SPOT									0.00	0	0
Total For SSN029									0.00	0	0
SSN03 On 17/03/2020 Spot Bond				101.47220		101.44724			0.00	0	0
Total SSN033 SPOT									0.00	0	0
Total For SSN033									0.00	0	0
SSN03 On 02/06/2020 Spot Bond				101.84273		101.81830			0.00	0	0
Total SSN034 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SSN034										0.00	0	0
SSN03: On 17/11/2020 Spot Bond				99.99984		99.97650				0.00	0	0
Total SSN035 SPOT										0.00	0	0
Total For SSN035										0.00	0	0
SSN03: On 18/12/2020 Spot Bond				107.38958		107.38958				0.00	0	0
Total SSN036 SPOT										0.00	0	0
Total For SSN036										0.00	0	0
SSN03: On 01/06/2021 Spot Bond				102.02938		102.00361				0.00	0	0
Total SSN037 SPOT										0.00	0	0
Total For SSN037										0.00	0	0
SSN03: On 26/01/2021 Spot Bond			9.55000	102.93213	9.55000	102.90604				0.00	0	0
Total SSN038 SPOT										0.00	0	0
Total For SSN038										0.00	0	0
SSN04: On 13/10/2023 Spot Bond				100.85211		100.82765				0.00	0	0
Total SSN040 SPOT										0.00	0	0
Total For SSN040										0.00	0	0
SSN04: On 13/10/2023 Spot Bond			10.16000	99.33179	10.18500	99.19685				0.00	0	0
Total SSN041 SPOT										0.00	0	0
Total For SSN041										0.00	0	0
SSN04: On 01/12/2017 Spot Bond				95.40940		95.40940				0.00	0	0
Total SSN042 SPOT										0.00	0	0
Total For SSN042										0.00	0	0
SSN04: On 31/01/2038 Spot Bond			4.31000	97.18013	4.31000	97.16572				0.00	0	0
Total SSN043 SPOT										0.00	0	0
Total For SSN043										0.00	0	0
SSN04: On 09/02/2027 Spot Bond				100.19980		100.17453				0.00	260,000,000	130,000,000
Total SSN044 SPOT										0.00	260,000,000	130,000,000
Total For SSN044										0.00	260,000,000	130,000,000
SSN04: On 14/02/2018 Spot Bond				100.00756		100.04075				0.00	0	0
Total SSN045 SPOT										0.00	0	0
Total For SSN045										0.00	0	0
SSN04: On 30/04/2027 Spot Bond				100.43870		100.41278				0.00	0	0
Total SSN046 SPOT										0.00	0	0
Total For SSN046										0.00	0	0
SSN04: On 05/04/2027 Spot Bond				100.91623		100.89167				0.00	0	0
Total SSN047 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SSN047										0.00	0	0
SSN04: On 21/06/2018 Spot Bond				103.35352		103.33101				0.00	0	0
Total SSN048 SPOT										0.00	0	0
Total For SSN048										0.00	0	0
SSN04: On 30/09/2027 Spot Bond				102.67225		102.61346				0.00	0	0
Total SSN049 SPOT										0.00	0	0
Total For SSN049										0.00	0	0
SSN05: On 08/12/2023 Spot Bond			3.55000	282.88446	3.55000	282.84117				0.00	0	0
Total SSN050 SPOT										0.00	0	0
Total For SSN050										0.00	0	0
SSN05: On 26/09/2018 Spot Bond				101.12505		101.10342				0.00	0	0
Total SSN051 SPOT										0.00	0	0
Total For SSN051										0.00	0	0
SSN05: On 26/10/2020 Spot Bond				100.49914		100.47618				0.00	0	0
Total SSN052 SPOT										0.00	0	0
Total For SSN052										0.00	0	0
SSN05: On 26/10/2020 Spot Bond			8.45200	100.31855	8.48200	100.21909				0.00	0	0
Total SSN053 SPOT										0.00	0	0
Total For SSN053										0.00	0	0
SSN05: On 26/10/2022 Spot Bond				100.53468		100.51010				0.00	0	2,000,000,000
Total SSN054 SPOT										0.00	0	2,000,000,000
Total For SSN054										0.00	0	2,000,000,000
SSN05: On 03/11/2022 Spot Bond				100.34043		100.31586				0.00	0	0
Total SSN055 SPOT										0.00	0	0
Total For SSN055										0.00	0	0
SZ25 On 30/09/2025 Spot Bond			10.40000	93.76568	10.42000	93.63903				0.00	0	0
Total SZ25 SPOT										0.00	0	0
Total For SZ25										0.00	0	0
T12A10 On 21/08/2019 Spot Bond				102.04279		102.02051				0.00	246,505,382	80,079,999
Total T12A10 SPOT										0.00	246,505,382	80,079,999
Total For T12A10										0.00	246,505,382	80,079,999
T12A11 On 21/08/2019 Spot Bond				100.39287		102.58842				0.00	0	0
Total T12A11 SPOT										0.00	0	0
Total For T12A11										0.00	0	0
T12A12 On 21/08/2019 Spot Bond			9.80000	100.91421	9.84000	100.82504				0.00	0	0
Total T12A12 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For T12A12										0.00	0	0
T13A1C On 21/08/2018 Spot Bond				100.34776		102.50694				0.00	0	0
Total T13A10 SPOT										0.00	0	0
Total For T13A10										0.00	0	0
T13A11 On 21/08/2020 Spot Bond				99.90125		102.14942				0.00	0	20,000,000
Total T13A11 SPOT										0.00	0	20,000,000
Total For T13A11										0.00	0	20,000,000
T13A12 On 21/08/2020 Spot Bond			9.70000	104.19511	9.74000	104.07221				0.00	0	0
Total T13A12 SPOT										0.00	0	0
Total For T13A12										0.00	0	0
T13A13 On 21/08/2018 Spot Bond				99.90912		101.97820				0.00	0	0
Total T13A13 SPOT										0.00	0	0
Total For T13A13										0.00	0	0
T13A14 On 21/08/2018 Spot Bond				100.05271		102.20974				0.00	0	0
Total T13A14 SPOT										0.00	0	0
Total For T13A14										0.00	0	0
T13A15 On 21/08/2020 Spot Bond				99.90147		102.14466				0.00	348,000,000	116,000,000
Total T13A15 SPOT										0.00	348,000,000	116,000,000
Total For T13A15										0.00	348,000,000	116,000,000
T13A16 On 21/08/2020 Spot Bond			9.80000	103.64275	9.84000	103.52018				0.00	0	0
Total T13A16 SPOT										0.00	0	0
Total For T13A16										0.00	0	0
T13A18 On 21/08/2018 Spot Bond				99.91064		102.06814				0.00	0	0
Total T13A18 SPOT										0.00	0	0
Total For T13A18										0.00	0	0
T13A19 On 21/08/2020 Spot Bond				99.63135		101.85083				0.00	0	0
Total T13A19 SPOT										0.00	0	0
Total For T13A19										0.00	0	0
T13A20 On 21/08/2020 Spot Bond			9.75000	102.27651	9.79000	102.15511				0.00	0	0
Total T13A20 SPOT										0.00	0	0
Total For T13A20										0.00	0	0
T14A10 On 21/11/2019 Spot Bond				99.91111		102.05617				0.00	0	20,000,000
Total T14A10 SPOT										0.00	0	20,000,000
Total For T14A10										0.00	0	20,000,000
T14A11 On 21/11/2021 Spot Bond				99.90879		102.10361				0.00	0	0
Total T14A11 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For T14A11										0.00	0	0
T14A12 On 21/11/2021 Spot Bond			9.15000	99.90227	9.15000	104.44726				0.00	0	0
Total T14A12 SPOT										0.00	0	0
Total For T14A12										0.00	0	0
TFS117 On 02/09/2018 Spot Bond				101.93800		101.91682				0.00	0	0
Total TFS117 SPOT										0.00	0	0
Total For TFS117										0.00	0	0
TFS123 On 20/03/2019 Spot Bond				101.04055		101.01790				0.00	0	0
Total TFS123 SPOT										0.00	0	0
Total For TFS123										0.00	0	0
TFS135 On 06/07/2018 Spot Bond				101.28335		101.26169				0.00	0	0
Total TFS135 SPOT										0.00	0	0
Total For TFS135										0.00	0	0
TFS136 On 06/07/2020 Spot Bond				100.98050		100.95695				0.00	0	0
Total TFS136 SPOT										0.00	0	0
Total For TFS136										0.00	0	0
TFS139 On 27/05/2019 Spot Bond				100.52352		102.61693				0.00	0	0
Total TFS139 SPOT										0.00	0	0
Total For TFS139										0.00	0	0
TFS141 On 28/10/2019 Spot Bond				100.42163		100.39824				0.00	0	0
Total TFS141 SPOT										0.00	0	0
Total For TFS141										0.00	0	0
TFS142 On 28/10/2021 Spot Bond				100.43613		100.41193				0.00	0	0
Total TFS142 SPOT										0.00	0	0
Total For TFS142										0.00	0	0
TFS143 On 17/11/2017 Spot Bond				100.00000		99.97975				0.00	0	0
Total TFS143 SPOT										0.00	0	0
Total For TFS143										0.00	0	0
TFS144 On 20/03/2020 Spot Bond				101.31278		101.29021				0.00	0	10,000,000
Total TFS144 SPOT										0.00	0	10,000,000
Total For TFS144										0.00	0	10,000,000
TFS145 On 20/03/2022 Spot Bond				101.35364		101.33035				0.00	0	0
Total TFS145 SPOT										0.00	0	0
Total For TFS145										0.00	0	0
TFS146 On 25/04/2018 Spot Bond				100.30657		100.28354				0.00	0	0
Total TFS146 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For TFS146									0.00	0	0
TFS147 On 12/10/2020 Spot Bond				100.80115		100.77865			0.00	0	10,000,000
Total TFS147 SPOT									0.00	0	10,000,000
Total For TFS147									0.00	0	10,000,000
TFS14€ On 12/10/2022 Spot Bond				100.82257		100.79947			0.00	0	0
Total TFS148 SPOT									0.00	0	0
Total For TFS148									0.00	0	0
TFS14€ On 31/10/2021 Spot Bond				100.38619		100.36317			0.00	0	0
Total TFS149 SPOT									0.00	0	0
Total For TFS149									0.00	0	0
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000			0.00	0	0
Total TH10A7 SPOT									0.00	0	0
Total For TH10A7									0.00	0	0
TH11A2 On 18/07/2018 Spot Bond				100.71078		100.68698			0.00	0	0
Total TH11A2 SPOT									0.00	0	0
Total For TH11A2									0.00	0	0
TH11A3 On 18/07/2018 Spot Bond			8.73000	102.87330	8.73000	102.84942			0.00	0	0
Total TH11A3 SPOT									0.00	0	0
Total For TH11A3									0.00	0	0
TH11A5 On 18/07/2018 Spot Bond				100.97560		100.95303			0.00	0	0
Total TH11A5 SPOT									0.00	0	0
Total For TH11A5									0.00	0	0
TH11A6 On 18/07/2018 Spot Bond			9.32000	101.98763	9.34500	101.94653		149,120,000,000,000.00	16,000,000,000	3,620,000,000	
Total TH11A6 SPOT								19,120,000,000,000.00	16,000,000,000	3,620,000,000	
Total For TH11A6								19,120,000,000,000.00	16,000,000,000	3,620,000,000	
TH11A8 On 18/07/2018 Spot Bond				100.82779		100.80464			0.00	0	0
Total TH11A8 SPOT									0.00	0	0
Total For TH11A8									0.00	0	0
TH11B1 On 18/07/2018 Spot Bond				100.90729		100.88290			0.00	0	0
Total TH11B1 SPOT									0.00	0	0
Total For TH11B1									0.00	0	0
TH11B2 On 18/07/2018 Spot Bond				100.73833		100.71361			0.00	0	0
Total TH11B2 SPOT									0.00	0	0
Total For TH11B2									0.00	0	0
TH11B3 On 18/07/2018 Spot Bond				100.73509		100.71048			0.00	0	0
Total TH11B3 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For TH11B3									0.00	0	0
TH11C On 18/07/2018 Spot Bond				100.81847		100.79106			0.00	0	0
Total TH11C1 SPOT									0.00	0	0
Total For TH11C1									0.00	0	0
TH11C On 18/07/2018 Spot Bond				100.81523		100.78793			0.00	0	0
Total TH11C2 SPOT									0.00	0	0
Total For TH11C2									0.00	0	0
TH11C On 18/07/2018 Spot Bond				100.78692		100.76056			0.00	0	0
Total TH11C3 SPOT									0.00	0	0
Total For TH11C3									0.00	0	0
TH11D On 18/07/2018 Spot Bond				101.07020		101.03432			0.00	0	0
Total TH11D1 SPOT									0.00	0	0
Total For TH11D1									0.00	0	0
TH11D On 18/07/2018 Spot Bond				101.07342		101.03743			0.00	0	0
Total TH11D2 SPOT									0.00	0	0
Total For TH11D2									0.00	0	0
TH11D On 18/07/2018 Spot Bond				101.05732		101.02188			0.00	0	0
Total TH11D3 SPOT									0.00	0	0
Total For TH11D3									0.00	0	0
TH12A On 21/08/2019 Spot Bond				99.91384		101.99670			0.00	0	6,229,100
Total TH12A1 SPOT									0.00	0	6,229,100
Total For TH12A1									0.00	0	6,229,100
TH12A On 21/08/2019 Spot Bond				99.91117		102.05623			0.00	0	0
Total TH12A2 SPOT									0.00	0	0
Total For TH12A2									0.00	0	0
TH12A On 21/08/2019 Spot Bond			9.75000	101.24752	9.79000	101.15823			0.00	0	0
Total TH12A3 SPOT									0.00	0	0
Total For TH12A3									0.00	0	0
TH12A On 21/08/2019 Spot Bond				99.91277		102.02051			0.00	0	0
Total TH12A4 SPOT									0.00	0	0
Total For TH12A4									0.00	0	0
TH12A On 21/08/2019 Spot Bond				99.90903		102.10385			0.00	172,000,000	43,000,000
Total TH12A5 SPOT									0.00	172,000,000	43,000,000
Total For TH12A5									0.00	172,000,000	43,000,000
TH12A On 21/08/2019 Spot Bond			9.66000	100.24250	9.70000	100.15402			0.00	0	0
Total TH12A6 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH12A6										0.00	0	0
TH12A: On 21/08/2019 Spot Bond				99.91331		102.00860				0.00	0	0
Total TH12A7 SPOT										0.00	0	0
Total For TH12A7										0.00	0	0
TH12A: On 21/08/2019 Spot Bond				99.90903		102.10385				0.00	0	0
Total TH12A8 SPOT										0.00	0	0
Total For TH12A8										0.00	0	0
TH12A: On 21/08/2019 Spot Bond			9.77000	99.65189	9.81000	99.56358				0.00	0	0
Total TH12A9 SPOT										0.00	0	0
Total For TH12A9										0.00	0	0
TH12B: On 21/08/2019 Spot Bond				99.90422		102.21099				0.00	0	0
Total TH12B1 SPOT										0.00	0	0
Total For TH12B1										0.00	0	0
TH12B: On 21/08/2019 Spot Bond				99.90422		102.21099				0.00	0	0
Total TH12B2 SPOT										0.00	0	0
Total For TH12B2										0.00	0	0
TH12B: On 21/08/2019 Spot Bond				99.90422		102.21099				0.00	0	0
Total TH12B3 SPOT										0.00	0	0
Total For TH12B3										0.00	0	0
TH12B: On 21/08/2019 Spot Bond				99.90422		102.21099				0.00	0	0
Total TH12B4 SPOT										0.00	0	0
Total For TH12B4										0.00	0	0
TH12C: On 21/08/2019 Spot Bond				101.17667		103.68438				0.00	0	0
Total TH12C1 SPOT										0.00	0	0
Total For TH12C1										0.00	0	0
TH12C: On 21/08/2019 Spot Bond				101.17667		103.68438				0.00	0	0
Total TH12C2 SPOT										0.00	0	0
Total For TH12C2										0.00	0	0
TH12C: On 21/08/2019 Spot Bond				99.89569		102.40145				0.00	0	0
Total TH12C3 SPOT										0.00	0	0
Total For TH12C3										0.00	0	0
TH12C: On 21/08/2019 Spot Bond				99.89580		102.39907				0.00	0	0
Total TH12C4 SPOT										0.00	0	0
Total For TH12C4										0.00	0	0
TH12D: On 21/08/2019 Spot Bond				99.86123		103.17502				0.00	0	0
Total TH12D1 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH12D1										0.00	0	0
TH12D: On 21/08/2019 Spot Bond				99.86123		103.17502				0.00	0	0
Total TH12D2 SPOT										0.00	0	0
Total For TH12D2										0.00	0	0
TH12D: On 21/08/2019 Spot Bond				99.95374		103.26766				0.00	0	0
Total TH12D3 SPOT										0.00	0	0
Total For TH12D3										0.00	0	0
TH12D: On 21/08/2019 Spot Bond				99.86186		103.16074				0.00	0	0
Total TH12D4 SPOT										0.00	0	0
Total For TH12D4										0.00	0	0
TH13A: On 21/08/2018 Spot Bond				99.91524		101.96575				0.00	0	0
Total TH13A1 SPOT										0.00	0	0
Total For TH13A1										0.00	0	0
TH13A: On 21/08/2018 Spot Bond				99.91289		102.01814				0.00	0	10,000,000
Total TH13A2 SPOT										0.00	0	10,000,000
Total For TH13A2										0.00	0	10,000,000
TH13A: On 21/08/2020 Spot Bond				100.27149		102.46659				0.00	0	0
Total TH13A3 SPOT										0.00	0	0
Total For TH13A3										0.00	0	0
TH13A: On 21/08/2020 Spot Bond			9.90000	100.82879	9.94000	100.70840				0.00	0	0
Total TH13A4 SPOT										0.00	0	0
Total For TH13A4										0.00	0	0
TH13A: On 21/08/2018 Spot Bond				99.91513		101.96813				0.00	0	0
Total TH13A5 SPOT										0.00	0	0
Total For TH13A5										0.00	0	0
TH13A: On 21/08/2018 Spot Bond				100.20420		102.31305				0.00	0	0
Total TH13A6 SPOT										0.00	0	0
Total For TH13A6										0.00	0	0
TH13A: On 21/08/2020 Spot Bond				99.35588		101.56270				0.00	0	20,000,000
Total TH13A7 SPOT										0.00	0	20,000,000
Total For TH13A7										0.00	0	20,000,000
TH13A: On 21/08/2020 Spot Bond			9.79000	101.89507	9.83000	101.77393				0.00	0	0
Total TH13A8 SPOT										0.00	0	0
Total For TH13A8										0.00	0	0
TH13A: On 21/08/2018 Spot Bond				100.09652		102.16763				0.00	0	0
Total TH13A9 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH13A9										0.00	0	0
TH13B On 21/08/2020 Spot Bond				99.90411		102.21088				0.00	0	0
Total TH13B1 SPOT										0.00	0	0
Total For TH13B1										0.00	0	0
TH13B On 21/08/2020 Spot Bond				99.90400		102.21326				0.00	0	0
Total TH13B2 SPOT										0.00	0	0
Total For TH13B2										0.00	0	0
TH13B On 21/08/2020 Spot Bond				99.89545		102.27543				0.00	0	0
Total TH13B3 SPOT										0.00	0	0
Total For TH13B3										0.00	0	0
TH13B On 21/08/2020 Spot Bond				99.89764		102.22788				0.00	0	0
Total TH13B4 SPOT										0.00	0	0
Total For TH13B4										0.00	0	0
TH13B On 21/08/2020 Spot Bond				99.90443		102.20374				0.00	0	0
Total TH13B5 SPOT										0.00	0	0
Total For TH13B5										0.00	0	0
TH13C On 21/08/2020 Spot Bond				99.89661		102.37750				0.00	0	0
Total TH13C1 SPOT										0.00	0	0
Total For TH13C1										0.00	0	0
TH13C On 21/08/2020 Spot Bond				99.89575		102.39654				0.00	0	0
Total TH13C2 SPOT										0.00	0	0
Total For TH13C2										0.00	0	0
TH13C On 21/08/2020 Spot Bond				99.88998		102.39428				0.00	0	0
Total TH13C3 SPOT										0.00	0	0
Total For TH13C3										0.00	0	0
TH13C On 21/08/2020 Spot Bond				99.88780		102.44183				0.00	0	0
Total TH13C4 SPOT										0.00	0	0
Total For TH13C4										0.00	0	0
TH13C On 21/08/2020 Spot Bond				99.89072		102.50840				0.00	0	0
Total TH13C5 SPOT										0.00	0	0
Total For TH13C5										0.00	0	0
TH13D On 21/08/2020 Spot Bond				99.86141		103.16276				0.00	0	0
Total TH13D1 SPOT										0.00	0	0
Total For TH13D1										0.00	0	0
TH13D On 21/08/2020 Spot Bond				99.86141		103.16276				0.00	0	0
Total TH13D2 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH13D2										0.00	0	0
TH13D: On 21/08/2020 Spot Bond				99.85173		103.22584				0.00	0	0
Total TH13D3 SPOT										0.00	0	0
Total For TH13D3										0.00	0	0
TH13D: On 21/08/2020 Spot Bond				99.85337		103.19022				0.00	0	0
Total TH13D4 SPOT										0.00	0	0
Total For TH13D4										0.00	0	0
TH13D: On 21/08/2020 Spot Bond				99.85928		103.21035				0.00	0	0
Total TH13D5 SPOT										0.00	0	0
Total For TH13D5										0.00	0	0
TH14A: On 21/11/2017 Spot Bond				99.91692		101.88733				0.00	0	0
Total TH14A1 SPOT										0.00	0	0
Total For TH14A1										0.00	0	0
TH14A: On 21/11/2019 Spot Bond				100.18410		102.34195				0.00	0	20,000,000
Total TH14A2 SPOT										0.00	0	20,000,000
Total For TH14A2										0.00	0	20,000,000
TH14A: On 21/11/2021 Spot Bond				99.90728		102.13692				0.00	0	0
Total TH14A3 SPOT										0.00	0	0
Total For TH14A3										0.00	0	0
TH14A: On 21/11/2021 Spot Bond			9.94000	100.40529	9.97000	105.32357				0.00	0	0
Total TH14A4 SPOT										0.00	0	0
Total For TH14A4										0.00	0	0
TH14A: On 21/02/2018 Spot Bond				99.91968		101.86568				0.00	0	0
Total TH14A5 SPOT										0.00	0	0
Total For TH14A5										0.00	0	0
TH14A: On 21/11/2019 Spot Bond				100.45935		102.60510				0.00	0	0
Total TH14A6 SPOT										0.00	0	0
Total For TH14A6										0.00	0	0
TH14A: On 21/11/2021 Spot Bond				99.90814		102.11789				0.00	0	0
Total TH14A7 SPOT										0.00	0	0
Total For TH14A7										0.00	0	0
TH14A: On 21/11/2021 Spot Bond			9.89000	98.14800	9.92000	102.69482				0.00	0	0
Total TH14A8 SPOT										0.00	0	0
Total For TH14A8										0.00	0	0
TH14A: On 21/05/2018 Spot Bond				99.91849		101.89434				0.00	0	0
Total TH14A9 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH14A9										0.00	0	0
TH14B: On 21/11/2021 Spot Bond				99.90068		102.28207				0.00	0	0
Total TH14B1 SPOT										0.00	0	0
Total For TH14B1										0.00	0	0
TH14B: On 21/11/2021 Spot Bond				99.90392		102.21069				0.00	0	0
Total TH14B2 SPOT										0.00	0	0
Total For TH14B2										0.00	0	0
TH14B: On 21/11/2021 Spot Bond				99.90522		102.18213				0.00	0	0
Total TH14B3 SPOT										0.00	0	0
Total For TH14B3										0.00	0	0
TH14C: On 21/11/2021 Spot Bond				99.89527		102.40103				0.00	0	0
Total TH14C1 SPOT										0.00	0	0
Total For TH14C1										0.00	0	0
TH14C: On 21/11/2021 Spot Bond				99.89743		102.35344				0.00	0	0
Total TH14C2 SPOT										0.00	0	0
Total For TH14C2										0.00	0	0
TH14C: On 21/11/2021 Spot Bond				99.89873		102.32489				0.00	0	0
Total TH14C3 SPOT										0.00	0	0
Total For TH14C3										0.00	0	0
TH14D: On 21/11/2021 Spot Bond				99.86297		103.11461				0.00	0	0
Total TH14D1 SPOT										0.00	0	0
Total For TH14D1										0.00	0	0
TH14D: On 21/11/2021 Spot Bond				99.86522		103.06467				0.00	0	0
Total TH14D2 SPOT										0.00	0	0
Total For TH14D2										0.00	0	0
TH14D: On 21/11/2021 Spot Bond				99.86834		102.99570				0.00	0	0
Total TH14D3 SPOT										0.00	0	0
Total For TH14D3										0.00	0	0
TH9A1: On 18/07/2019 Spot Bond				101.33378		101.31059				0.00	0	0
Total TH9A12 SPOT										0.00	0	0
Total For TH9A12										0.00	0	0
THE9B: On 18/07/2019 Spot Bond				100.76748		100.74178				0.00	0	0
Total THE9B4 SPOT										0.00	0	0
Total For THE9B4										0.00	0	0
THE9C: On 18/07/2019 Spot Bond				102.69575		102.66924				0.00	0	0
Total THE9C4 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For THE9C4										0.00	0	0
THE9D On 18/07/2019 Spot Bond				101.09832		101.06150				0.00	0	0
Total THE9D4 SPOT										0.00	0	0
Total For THE9D4										0.00	0	0
TL20 On 22/02/2020 Spot Bond			9.50000	97.46391	9.54000	97.36505				0.00	0	0
Total TL20 SPOT										0.00	0	0
Total For TL20										0.00	0	0
TL20/R On 22/02/2020 Spot Bond			100.00000	29.52763	100.00000	29.47161				0.00	0	0
TL20/R On 25/11/2020 Spot Bond			10.00000	113.25000	10.00000	113.22000				0.00	0	0
Total TL20/R207 SPOT										0.00	0	0
Total For TL20/R207										0.00	0	0
TL21U On 09/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TL21U SPOT										0.00	0	0
Total For TL21U										0.00	0	0
TL22 On 04/03/2021 Spot Bond				101.72950		101.70665				0.00	0	10,000,000
Total TL22 SPOT										0.00	0	10,000,000
Total For TL22										0.00	0	10,000,000
TL23 On 05/09/2022 Spot Bond				101.78198		101.75835				0.00	0	0
Total TL23 SPOT										0.00	0	0
Total For TL23										0.00	0	0
TL24 On 05/09/2022 Spot Bond			9.95000	98.39025	9.97500	98.27223				0.00	0	0
Total TL24 SPOT										0.00	0	0
Total For TL24										0.00	0	0
TL25 On 04/09/2024 Spot Bond			10.48000	97.58088	10.50500	97.43731				0.00	0	0
Total TL25 SPOT										0.00	0	0
Total For TL25										0.00	0	0
TLC02 On 22/03/2018 Spot Bond				101.24098		101.21891				0.00	0	0
Total TLC02 SPOT										0.00	0	0
Total For TLC02										0.00	0	0
TLC03 On 22/03/2018 Spot Bond				101.17723		101.15621				0.00	0	0
Total TLC03 SPOT										0.00	0	0
Total For TLC03										0.00	0	0
TN17 On 14/11/2017 Spot Bond			7.58500	99.93769	7.58500	99.95846				0.00	0	0
Total TN17 SPOT										0.00	0	0
Total For TN17										0.00	0	0
TN17/R On 14/11/2017 Spot Bond			100.00000	99.18478	100.00000	99.45505				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total TN17/R203 SPOT									0.00	0	0
Total For TN17/R203									0.00	0	0
TN20 On 17/09/2020 Spot Bond			9.71000	103.65723	9.74000	103.55636		914,815,998,000,000.00	94,213,800,000	57,998,160,079	
Total TN20 SPOT								14,815,998,000,000.00	94,213,800,000	57,998,160,079	
Total For TN20								14,815,998,000,000.00	94,213,800,000	57,998,160,079	
TN20/R On 17/09/2020 Spot Bond			100.00000	21.04531	100.00000	20.99822		0.00	0	0	
Total TN20/R208 SPOT								0.00	0	0	
Total For TN20/R208								0.00	0	0	
TN20U On 14/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total TN20U SPOT								0.00	0	0	
Total For TN20U								0.00	0	0	
TN21U On 13/05/2021 Spot Bond			100.00000	14.92994	100.00000	14.89653		0.00	0	0	
Total TN21U SPOT								0.00	0	0	
Total For TN21U								0.00	0	0	
TN23 On 06/11/2023 Spot Bond			10.32000	102.42081	10.34500	102.28150		307,791,936,000,000.00	29,824,800,000	16,284,400,000	
Total TN23 SPOT								17,791,936,000,000.00	29,824,800,000	16,284,400,000	
Total For TN23								17,791,936,000,000.00	29,824,800,000	16,284,400,000	
TN23/R On 06/11/2023 Spot Bond			100.00000	11.77408	100.00000	11.74773		0.00	0	0	
Total TN23/R2023 SPOT								0.00	0	0	
Total For TN23/R2023								0.00	0	0	
TN25 On 19/08/2025 Spot Bond			11.25000	93.39180	11.27000	93.26836		317,250,000,000,000.00	28,200,000,000	26,580,000,000	
Total TN25 SPOT								17,250,000,000,000.00	28,200,000,000	26,580,000,000	
Total For TN25								17,250,000,000,000.00	28,200,000,000	26,580,000,000	
TN25/R On 19/08/2025 Spot Bond			100.00000	11.75192	100.00000	11.72605		0.00	0	0	
Total TN25/R186 SPOT								0.00	0	0	
Total For TN25/R186								0.00	0	0	
TN27 On 14/11/2027 Spot Bond			11.37000	85.54354	11.39000	85.41180		204,660,000,000,000.00	18,000,000,000	10,030,000,000	
Total TN27 SPOT								14,660,000,000,000.00	18,000,000,000	10,030,000,000	
Total For TN27								14,660,000,000,000.00	18,000,000,000	10,030,000,000	
TN27/R On 14/11/2027 Spot Bond			100.00000	8.98759	100.00000	8.96749		0.00	0	0	
Total TN27/R186 SPOT								0.00	0	0	
Total For TN27/R186								0.00	0	0	
TN30 On 09/10/2030 Spot Bond			11.97500	91.53196	11.99000	91.41241		119,750,000,000,000.00	10,000,000,000	10,700,000,000	
Total TN30 SPOT								19,750,000,000,000.00	10,000,000,000	10,700,000,000	
Total For TN30								19,750,000,000,000.00	10,000,000,000	10,700,000,000	
TN30/R On 09/10/2030 Spot Bond			8.00000	120.99106	8.00000	120.96499		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total TN30/R2030 SPOT									0.00	0	0
Total For TN30/R2030									0.00	0	0
TN40 On 09/10/2040 Spot Bond			12.42000	88.53093	12.42000	88.50163			134,136,000,000,000.00	10,800,000,000	5,800,000,000
Total TN40 SPOT									14,136,000,000,000.00	10,800,000,000	5,800,000,000
Total For TN40									14,136,000,000,000.00	10,800,000,000	5,800,000,000
TN40/R On 09/10/2040 Spot Bond			10.75000	101.12821	10.75000	101.09913			0.00	0	0
Total TN40/R214 SPOT									0.00	0	0
Total For TN40/R214									0.00	0	0
TNF18 On 22/08/2018 Spot Bond				99.98350		99.96224			0.00	0	40,000,000
Total TNF18 SPOT									0.00	0	40,000,000
Total For TNF18									0.00	0	40,000,000
TORQ1 On 15/08/2018 Spot Bond				100.05209		100.02609			0.00	0	0
Total TORQ10 SPOT									0.00	0	0
Total For TORQ10									0.00	0	0
TORQ3 On 15/04/2022 Spot Bond				99.66273		99.64045			0.00	0	0
Total TORQ3 SPOT									0.00	0	0
Total For TORQ3									0.00	0	0
TORQ6 On 15/04/2022 Spot Bond				100.05951		100.02951			0.00	0	0
Total TORQ6 SPOT									0.00	0	0
Total For TORQ6									0.00	0	0
TORQ7 On 15/08/2019 Spot Bond				100.04452		100.02228			0.00	0	0
Total TORQ7 SPOT									0.00	0	0
Total For TORQ7									0.00	0	0
TORQ8 On 15/08/2018 Spot Bond				100.04560		100.02283			0.00	0	0
Total TORQ8 SPOT									0.00	0	0
Total For TORQ8									0.00	0	0
TORQ9 On 15/08/2018 Spot Bond				100.04723		100.02365			0.00	0	0
Total TORQ9 SPOT									0.00	0	0
Total For TORQ9									0.00	0	0
TPDA0 On 25/11/2020 Spot Bond			10.00000	113.25000	10.00000	113.22000			0.00	0	0
Total TPDA01/JIBAR SPOT									0.00	0	0
Total For TPDA01/JIBAR									0.00	0	0
TPDA0 On 05/04/2018 Spot Bond				101.13632		101.11428			0.00	0	0
Total TPDA03 SPOT									0.00	0	0
Total For TPDA03									0.00	0	0
TPDA0 On 10/04/2019 Spot Bond				101.06117		101.03864			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TPDA05 SPOT										0.00	0	0
Total For TPDA05										0.00	0	0
TPDA05 On 30/11/2018 Spot Bond				102.24311		102.22152				0.00	0	0
Total TPDA06 SPOT										0.00	0	0
Total For TPDA06										0.00	0	0
TPDA06 On 30/11/2020 Spot Bond			9.90000	103.39491	9.93000	103.29118				0.00	0	0
Total TPDA08 SPOT										0.00	0	0
Total For TPDA08										0.00	0	0
TRA2A On 14/12/2018 Spot Bond				101.49739		101.47434				0.00	0	0
Total TRA2A1 SPOT										0.00	0	0
Total For TRA2A1										0.00	0	0
TRA2A1 On 14/12/2020 Spot Bond				101.56871		101.54453				0.00	0	0
Total TRA2A2 SPOT										0.00	0	0
Total For TRA2A2										0.00	0	0
TRA2A2 On 14/12/2020 Spot Bond			10.05000	103.12273	10.09000	102.99211				0.00	0	0
Total TRA2A3 SPOT										0.00	0	0
Total For TRA2A3										0.00	0	0
TRA2A3 On 14/12/2018 Spot Bond				101.49913		101.47606				0.00	0	0
Total TRA2A4 SPOT										0.00	0	0
Total For TRA2A4										0.00	0	0
TRA2A4 On 14/12/2020 Spot Bond				101.56871		101.54453				0.00	0	0
Total TRA2A5 SPOT										0.00	0	0
Total For TRA2A5										0.00	0	0
TRA2A5 On 14/12/2020 Spot Bond			9.85000	103.69980	9.89000	103.56885				0.00	0	0
Total TRA2A6 SPOT										0.00	0	0
Total For TRA2A6										0.00	0	0
TRA2B On 14/12/2020 Spot Bond				101.68187		101.65590				0.00	0	0
Total TRA2B1 SPOT										0.00	0	0
Total For TRA2B1										0.00	0	0
TRA2B1 On 14/12/2020 Spot Bond				101.72538		101.69871				0.00	0	0
Total TRA2B2 SPOT										0.00	0	0
Total For TRA2B2										0.00	0	0
TRA2C On 14/12/2020 Spot Bond				101.90803		101.87846				0.00	0	0
Total TRA2C1 SPOT										0.00	0	0
Total For TRA2C1										0.00	0	0
TRA2C1 On 14/12/2020 Spot Bond				101.97757		101.94689				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TRA2C2 SPOT										0.00	0	0
Total For TRA2C2										0.00	0	0
TRA2D On 14/12/2020 Spot Bond				102.42910		102.39121				0.00	0	0
Total TRA2D1 SPOT										0.00	0	0
Total For TRA2D1										0.00	0	0
TRA2D On 14/12/2020 Spot Bond				102.42910		102.39121				0.00	0	0
Total TRA2D2 SPOT										0.00	0	0
Total For TRA2D2										0.00	0	0
TRA3A On 14/11/2018 Spot Bond				100.19029		100.16877				0.00	0	0
Total TRA3A1 SPOT										0.00	0	0
Total For TRA3A1										0.00	0	0
TRA3A On 14/11/2020 Spot Bond				100.20796		100.18442				0.00	0	0
Total TRA3A2 SPOT										0.00	0	0
Total For TRA3A2										0.00	0	0
TRA3A On 14/11/2022 Spot Bond				100.21332		100.18919				0.00	0	0
Total TRA3A3 SPOT										0.00	0	0
Total For TRA3A3										0.00	0	0
TRA3B On 14/11/2022 Spot Bond				100.24740		100.21939				0.00	0	0
Total TRA3B1 SPOT										0.00	0	0
Total For TRA3B1										0.00	0	0
TRAA2 On 14/06/2019 Spot Bond				101.55725		101.53350				0.00	0	0
Total TRAA2 SPOT										0.00	0	0
Total For TRAA2										0.00	0	0
TRAA4 On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRAA4U SPOT										0.00	0	0
Total For TRAA4U										0.00	0	0
TRAB1 On 14/06/2019 Spot Bond				102.09472		101.56183				0.00	0	3,100,000,000
Total TRAB1 SPOT										0.00	0	3,100,000,000
Total For TRAB1										0.00	0	3,100,000,000
TRAB2 On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRAB2U SPOT										0.00	0	0
Total For TRAB2U										0.00	0	0
TRAC1 On 14/06/2019 Spot Bond				101.59500		101.57041				0.00	0	0
Total TRAC1 SPOT										0.00	0	0
Total For TRAC1										0.00	0	0
TRAC2 On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TRAC2U SPOT										0.00	0	0
Total For TRAC2U										0.00	0	0
TRAD1 On 14/06/2019 Spot Bond				103.57298		103.54719				0.00	0	0
Total TRAD1 SPOT										0.00	0	0
Total For TRAD1										0.00	0	0
TRAD2 On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRAD2U SPOT										0.00	0	0
Total For TRAD2U										0.00	0	0
TRAE1 On 14/06/2019 Spot Bond				104.49386		104.45999				0.00	0	0
Total TRAE1 SPOT										0.00	0	0
Total For TRAE1										0.00	0	0
TRAE2 On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRAE2U SPOT										0.00	0	0
Total For TRAE2U										0.00	0	0
TSE01 On 31/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TSE01U SPOT										0.00	0	0
Total For TSE01U										0.00	0	0
TSE03 On 31/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TSE03U SPOT										0.00	0	0
Total For TSE03U										0.00	0	0
TSP221 On 26/04/2018 Spot Bond				96.55509		96.53355				0.00	1,200,000,000	600,000,000
Total TSP221 SPOT										0.00	1,200,000,000	600,000,000
Total For TSP221										0.00	1,200,000,000	600,000,000
TSP222 On 10/05/2018 Spot Bond				96.24839		96.22683				0.00	0	0
Total TSP222 SPOT										0.00	0	0
Total For TSP222										0.00	0	0
TSP223 On 23/11/2017 Spot Bond				99.87167		99.85028				0.00	0	0
Total TSP223 SPOT										0.00	0	0
Total For TSP223										0.00	0	0
TSP224 On 24/05/2018 Spot Bond				95.95747		95.93597				0.00	0	0
Total TSP224 SPOT										0.00	0	0
Total For TSP224										0.00	0	0
TSP225 On 07/12/2017 Spot Bond				99.57264		99.55127				0.00	0	0
Total TSP225 SPOT										0.00	0	0
Total For TSP225										0.00	0	0
TSP226 On 07/06/2018 Spot Bond				95.69347		95.67215				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TSP226 SPOT										0.00	0	0
Total For TSP226										0.00	0	0
TSP227 On 21/06/2018 Spot Bond				95.40088		95.37968				0.00	0	0
Total TSP227 SPOT										0.00	0	0
Total For TSP227										0.00	0	0
TTO01U On 28/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TTO01U SPOT										0.00	0	0
Total For TTO01U										0.00	0	0
TUHF0 On 26/01/2020 Spot Bond				100.62027		100.59177				0.00	0	0
Total TUHF01 SPOT										0.00	0	0
Total For TUHF01										0.00	0	0
TWC24 On 14/11/2017 Spot Bond					0.00000	0.00000				0.00	0	0
Total TWC247 SPOT										0.00	0	0
Total For TWC247										0.00	0	0
TWC24 On 27/11/2017 Spot Bond				101.67548		101.65479				0.00	0	0
Total TWC248 SPOT										0.00	0	0
Total For TWC248										0.00	0	0
TWC24 On 30/11/2017 Spot Bond				101.60915		101.58852				0.00	0	0
Total TWC249 SPOT										0.00	0	0
Total For TWC249										0.00	0	0
TWC25 On 10/01/2018 Spot Bond				100.79731		100.77687				0.00	0	0
Total TWC250 SPOT										0.00	0	0
Total For TWC250										0.00	0	0
TWC25 On 15/01/2018 Spot Bond				100.71889		100.69835				0.00	0	0
Total TWC251 SPOT										0.00	0	0
Total For TWC251										0.00	0	0
TWC25 On 18/01/2018 Spot Bond				100.65710		100.63656				0.00	0	0
Total TWC252 SPOT										0.00	0	0
Total For TWC252										0.00	0	0
TWC25 On 22/01/2018 Spot Bond				100.51336		100.49282				0.00	0	0
Total TWC253 SPOT										0.00	0	0
Total For TWC253										0.00	0	0
TWC25 On 29/01/2018 Spot Bond				100.51336		100.49282				0.00	0	0
Total TWC254 SPOT										0.00	0	0
Total For TWC254										0.00	0	0
TWC25 On 12/02/2018 Spot Bond				100.14441		100.12378				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TWC255 SPOT										0.00	0	0
Total For TWC255										0.00	0	0
TWC25 On 16/02/2018 Spot Bond				100.06189	100.00000	100.00000				0.00	35,000,000,000	30,000,000,000
Total TWC256 SPOT										0.00	35,000,000,000	30,000,000,000
Total For TWC256										0.00	35,000,000,000	30,000,000,000
UG21 On 02/03/2021 Spot Bond			9.90000	104.41564	9.93000	104.30399				0.00	0	0
Total UG21 SPOT										0.00	0	0
Total For UG21										0.00	0	0
UG26 On 09/03/2026 Spot Bond			11.42000	101.53837	11.44000	101.40210				0.00	0	0
Total UG26 SPOT										0.00	0	0
Total For UG26										0.00	0	0
VCJA1 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA1U SPOT										0.00	0	0
Total For VCJA1U										0.00	0	0
VCJA2 On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA2U SPOT										0.00	0	0
Total For VCJA2U										0.00	0	0
VCJB1 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB1U SPOT										0.00	0	0
Total For VCJB1U										0.00	0	0
VCJB2 On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB2U SPOT										0.00	0	0
Total For VCJB2U										0.00	0	0
VCPA1 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA1U SPOT										0.00	0	0
Total For VCPA1U										0.00	0	0
VCPA2 On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA2U SPOT										0.00	0	0
Total For VCPA2U										0.00	0	0
VCPB1 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB1U SPOT										0.00	0	0
Total For VCPB1U										0.00	0	0
VCPB2 On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB2U SPOT										0.00	0	0
Total For VCPB2U										0.00	0	0
VJA03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VJA03U SPOT										0.00	0	0
Total For VJA03U										0.00	0	0
VJA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA04U SPOT										0.00	0	0
Total For VJA04U										0.00	0	0
VJA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA05U SPOT										0.00	0	0
Total For VJA05U										0.00	0	0
VJA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA06U SPOT										0.00	0	0
Total For VJA06U										0.00	0	0
VJA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA07U SPOT										0.00	0	0
Total For VJA07U										0.00	0	0
VJA08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA08U SPOT										0.00	0	0
Total For VJA08U										0.00	0	0
VJA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA09U SPOT										0.00	0	0
Total For VJA09U										0.00	0	0
VJB03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB03U SPOT										0.00	0	0
Total For VJB03U										0.00	0	0
VJB04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB04U SPOT										0.00	0	0
Total For VJB04U										0.00	0	0
VJB05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB05U SPOT										0.00	0	0
Total For VJB05U										0.00	0	0
VJB06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB06U SPOT										0.00	0	0
Total For VJB06U										0.00	0	0
VJB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB07U SPOT										0.00	0	0
Total For VJB07U										0.00	0	0
VJB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VJB08U SPOT										0.00	0	0
Total For VJB08U										0.00	0	0
VJB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB09U SPOT										0.00	0	0
Total For VJB09U										0.00	0	0
VKC21 On 06/03/2018 Spot Bond				101.53370		101.51240				0.00	0	0
Total VKC21 SPOT										0.00	0	0
Total For VKC21										0.00	0	0
VKC22 On 29/03/2018 Spot Bond				101.01680		100.99555				0.00	0	0
Total VKC22 SPOT										0.00	0	0
Total For VKC22										0.00	0	0
VKE01L On 01/04/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VKE01U SPOT										0.00	0	0
Total For VKE01U										0.00	0	0
VKE05 On 28/03/2018 Spot Bond				101.30977		101.28743				0.00	0	0
Total VKE05 SPOT										0.00	0	0
Total For VKE05										0.00	0	0
VKE06 On 08/05/2018 Spot Bond				100.21147		100.18776				0.00	0	0
Total VKE06 SPOT										0.00	0	0
Total For VKE06										0.00	0	0
VKE07 On 08/06/2020 Spot Bond				101.67716		101.65349				0.00	0	0
Total VKE07 SPOT										0.00	0	0
Total For VKE07										0.00	0	0
VKE08 On 29/03/2019 Spot Bond				101.50351		101.47986				0.00	0	0
Total VKE08 SPOT										0.00	0	0
Total For VKE08										0.00	0	0
VKE09 On 08/07/2020 Spot Bond				100.92617		100.90226				0.00	0	0
Total VKE09 SPOT										0.00	0	0
Total For VKE09										0.00	0	0
VKE10 On 08/07/2022 Spot Bond				100.94304		100.91870				0.00	0	0
Total VKE10 SPOT										0.00	0	0
Total For VKE10										0.00	0	0
VPA03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA03U SPOT										0.00	0	0
Total For VPA03U										0.00	0	0
VPA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VPA04U SPOT										0.00	0	0
Total For VPA04U										0.00	0	0
VPA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA05U SPOT										0.00	0	0
Total For VPA05U										0.00	0	0
VPA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA06U SPOT										0.00	0	0
Total For VPA06U										0.00	0	0
VPA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA07U SPOT										0.00	0	0
Total For VPA07U										0.00	0	0
VPA08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA08U SPOT										0.00	0	0
Total For VPA08U										0.00	0	0
VPA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA09U SPOT										0.00	0	0
Total For VPA09U										0.00	0	0
VPB03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB03U SPOT										0.00	0	0
Total For VPB03U										0.00	0	0
VPB04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB04U SPOT										0.00	0	0
Total For VPB04U										0.00	0	0
VPB05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB05U SPOT										0.00	0	0
Total For VPB05U										0.00	0	0
VPB06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB06U SPOT										0.00	0	0
Total For VPB06U										0.00	0	0
VPB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB07U SPOT										0.00	0	0
Total For VPB07U										0.00	0	0
VPB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB08U SPOT										0.00	0	0
Total For VPB08U										0.00	0	0
VPB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VPB09U SPOT										0.00	0	0
Total For VPB09U										0.00	0	0
VRI708 On 29/11/2017 Spot Bond				101.64384		101.62329				0.00	0	0
Total VRI708 SPOT										0.00	0	0
Total For VRI708										0.00	0	0
WHL01 On 10/10/2020 Spot Bond				100.87785		100.85454				0.00	14,000,000	7,000,000
Total WHL01 SPOT										0.00	14,000,000	7,000,000
Total For WHL01										0.00	14,000,000	7,000,000
WHL01 On 27/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WHL01U SPOT										0.00	0	0
Total For WHL01U										0.00	0	0
WHL02 On 27/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WHL02U SPOT										0.00	0	0
Total For WHL02U										0.00	0	0
WRS2L On 25/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WRS2U SPOT										0.00	0	0
Total For WRS2U										0.00	0	0
WS05 On 01/08/2018 Spot Bond			3.11000	253.13450	3.08000	253.15724				0.00	0	0
Total WS05 SPOT										0.00	0	0
Total For WS05										0.00	0	0
WSP3 On 28/05/2019 Spot Bond			8.38000	105.09897	8.40500	105.04005				0.00	0	0
Total WSP3 SPOT										0.00	0	0
Total For WSP3										0.00	0	0
WSP4 On 28/05/2020 Spot Bond			8.79000	104.69275	8.83000	104.57896				0.00	0	0
Total WSP4 SPOT										0.00	0	0
Total For WSP4										0.00	0	0
WSP5 On 28/05/2021 Spot Bond			9.15000	103.78134	9.18000	103.66754				0.00	0	0
Total WSP5 SPOT										0.00	0	0
Total For WSP5										0.00	0	0
WSP5/f On 28/05/2021 Spot Bond			100.00000	18.37516	100.00000	18.33472				0.00	0	0
Total WSP5/R203 SPOT										0.00	0	0
Total For WSP5/R203										0.00	0	0
Z083 On 30/09/2019 Spot Bond			7.76500	86.73959	7.79000	86.68232				0.00	0	0
Total Z083 SPOT										0.00	0	0
Total For Z083										0.00	0	0
Total for SPOT										2.09e+01	22,429,133,943,282	556,559,356,252

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total for SPOT :									2.09e+017	429,133,943,282	556,559,356,252
Total Futures									2.09e+017	429,133,959,044	556,560,383,450
Total Options									0.00	0	72,173
Grand Total:									2.09e+017	429,133,959,044	556,560,455,623